

(xii) "USD-CMT-T7051" means that the rate for a Reset Date will be a percentage equal to the yield for United States Treasury securities at "constant maturity" for a period of the Designated Maturity and for that Reset Date as set forth in H.15(519) under the caption "Treasury constant maturities", as such yield is displayed on the Reuters Screen FRBCMT Page for the Reset Date on the day that is two U.S. Government Securities Business Days prior to that Reset Date. If such rate does not appear on the Reuters Screen FRBCMT Page, the rate for that Reset Date will be a percentage equal to the yield for United States Treasury securities at "constant maturity" for a period of the Designated Maturity and for that Reset Date as set forth in H.15(519) under the caption "Treasury constant maturities". If such rate does not appear in H.15(519), the rate for that Reset Date will be the rate for a period of the Designated Maturity as may then be published by either the Federal Reserve System Board of Governors or the United States Department of the Treasury that the Calculation Agent determines to be comparable to the rate which would otherwise have been published in H.15-519.

If on the day that is two U.S. Government Securities Business Days preceding a Reset Date the Federal Reserve System Board of Governors or the United States Department of the Treasury does not publish a yield on United States Treasury securities at "constant maturity" for a period of the Designated Maturity, the rate for that Reset Date will be calculated by the Calculation Agent and will be a yield-to-maturity based on the arithmetic mean of the secondary market bid prices at approximately 3:30 p.m., New York City time, on the day that is two U.S. Government Securities Business Days preceding that Reset Date, of three leading primary United States government securities dealers in New York City selected by the Calculation Agent (from five such dealers and eliminating the highest quotation (or, in the event of equality, one of the highest) and the lowest quotation (or, in the event of equality, one of the lowest)) for United States Treasury securities with an original maturity equal to the Designated Maturity, a remaining term to maturity no more than one year shorter than the Designated Maturity and in a Representative Amount. If fewer than five but more than two such prices are provided as requested, the rate for that Reset Date will be based on the arithmetic mean of the bid prices obtained and neither the highest nor lowest of such quotations will be eliminated. If fewer than three prices are provided as requested, the rate for that Reset Date will be calculated by the Calculation Agent and will be a yield-to-maturity based on the arithmetic mean of the secondary market bid prices as of approximately 3:30 p.m., New York City time, on the day that is two U.S. Government Securities Business Days preceding that Reset Date of three leading primary United States government securities dealers in New York City selected by the Calculation Agent (from five such dealers and eliminating the highest quotation (or, in the event of equality, one of the highest) and the lowest quotation (or, in the event of equality, one of the lowest)) for United States Treasury securities with an original maturity greater than the Designated Maturity, a remaining term to maturity closest to the Designated Maturity and in a Representative Amount. If fewer than five but more than two such prices are provided, the rate for that Reset Date will be based on the arithmetic mean of the bid prices obtained and neither the highest nor lowest of such quotations will be eliminated. If two United States Treasury securities with an original maturity greater than the Designated Maturity have remaining terms to maturity equally close to the Designated Maturity, the quotes for the Treasury security with the shorter original term to maturity will be used.

(xiii) "USD-CMT-T7052" means that the rate for a Reset Date will be a percentage equal to the one-week average yield for United States Treasury securities at "constant maturity" for a period of the Designated Maturity and for the week preceding that Reset Date as set forth in H.15(519) under the caption "Week Ending" and opposite the caption "Treasury constant maturities", as such yield is displayed on the Reuters Screen FEDCMT Page for the week