

United States Treasury bills of the Designated Maturity have been auctioned on a Reset Date during that Calculation Period but such rate for such Reset Date does not appear on either the Reuters Screen USAUCTION10 Page or the Reuters Screen USAUCTION11 Page and such rate is not set forth in the H.15 Daily Update in respect of the Designated Maturity under the caption "U.S. Government securities/Treasury bills/Auction high" or another recognized electronic source, the rate for that Reset Date will be the Bond Equivalent Yield of the auction rate for those Treasury bills as announced by the United States Department of the Treasury. If the United States Treasury bills of the Designated Maturity are not auctioned during any period of seven consecutive calendar days ending on, and including, any Friday and a Reset Date would have occurred if such Treasury bills had been auctioned during that seven-day period, a Reset Date will be deemed to have occurred on the day during that seven-day period on which such Treasury bills would have been auctioned in accordance with the usual practices of the United States Department of the Treasury, and the rate for that Reset Date will be determined as if the parties had specified "USD-TBILL-Secondary Market" as the applicable Floating Rate Option (unless it is indicated for the Swap Transaction that weeks in which United States Treasury bills of the Designated Maturity are not auctioned will be ignored, in which case there will not be any Reset Date during that seven-day period).

(xxxi) "USD-TBILL-H.15-Bloomberg" means that the rate for a Reset Date on which United States Treasury bills are auctioned will be the rate for that day which appears on either the Bloomberg Screen TBILIN 3M INDEX Page or the Bloomberg Screen TBILIN6M INDEX Page. If on the Calculation Date for a Calculation Period United States Treasury bills of the Designated Maturity have been auctioned on a Reset Date during that Calculation Period but such rate for such Reset Date does not appear on either the Bloomberg Screen TBILIN 3M INDEX Page or the Bloomberg Screen TBILIN6M INDEX Page, the rate for that Reset Date will be the Bond Equivalent Yield of the rate set forth in H.15 Daily Update, or such other recognized electronic source used for the purpose of displaying such rate, for that day in respect of the Designated Maturity under the caption "U.S. Government securities/Treasury bills/Auction high". If on the Calculation Date for a Calculation Period United States Treasury bills of the Designated Maturity have been auctioned on a Reset Date during that Calculation Period but such rate for such Reset Date does not appear on either the Bloomberg Screen TBILIN 3M INDEX Page or the Bloomberg Screen TBILIN6M INDEX Page and such rate is not set forth in the H.15 Daily Update in respect of the Designated Maturity under the caption "U.S. Government securities/Treasury bills/Auction high" or another recognized electronic source, the rate for that Reset Date will be the Bond Equivalent Yield of the auction rate for those Treasury bills as announced by the United States Department of the Treasury. If the United States Treasury bills of the Designated Maturity are not auctioned during any period of seven consecutive calendar days ending on, and including, any Friday and a Reset Date would have occurred if such Treasury bills had been auctioned during that seven-day period, a Reset Date will be deemed to have occurred on the day during that seven-day period on which such Treasury bills would have been auctioned in accordance with the usual practices of the United States Department of the Treasury, and the rate for that Reset Date will be determined as if the parties had specified "USD-TBILL-Secondary Market" as the applicable Floating Rate Option (unless it is indicated for the Swap Transaction that weeks in which United States Treasury bills of the Designated Maturity are not auctioned will be ignored, in which case there will not be any Reset Date during that seven-day period).

(xxxii) "USD-TBILL-Secondary Market" means that the rate for a Reset Date will be the Bond Equivalent Yield of the rate set forth in H.15(519) for that day opposite the Designated Maturity under the caption "U.S. Government securities/Treasury bills/Secondary market". If on the Calculation Date for a Calculation Period such rate for a Reset Date in that Calculation Period