

is not yet published in H.15(519), the rate for that Reset Date will be 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/Secondary market". If on the Calculation Date for a Calculation Period such rate for a Reset Date in that Calculation Period is not yet published in H.15(519), H.15 Daily Update or another recognized electronic source, the rate for that Reset Date will be the Bond Equivalent Yield of the arithmetic mean of the secondary market bid rates of the Reference Dealers as of approximately 3.30 p.m., New York City time, on that day for the issue of United States Treasury bills with a remaining maturity closest to the Designated Maturity.

(xxxiii) "USD-TIBOR-Reference Banks" means that the rate for a Reset Date will be determined on the basis of the rates at which deposits in U.S. Dollars are offered by the Reference Banks at approximately 11:00 a.m., Tokyo time, on the day that is two Tokyo Banking Days preceding that Reset Date to prime banks in the Tokyo interbank market for a period of the Designated Maturity commencing on that Reset Date and in a Representative Amount. The Calculation Agent will request the principal Tokyo office of each of the Reference Banks to provide a quotation of its rate. If at least two such quotations are provided, the rate for that Reset Date will be the arithmetic mean of the quotations. If fewer than two quotations are provided as requested, the rate for that Reset Date will be the arithmetic mean of the rates quoted by major banks in New York City, selected by the Calculation Agent, at approximately 11:00 a.m., New York City time, on that Reset Date for loans in U.S. Dollars to leading banks for a period of the Designated Maturity commencing on that Reset Date and in a Representative Amount.

(xxxiv) "USD-Treasury Rate-T500" means that the rate for a Reset Date will be a percentage equal to the mid-market yield-to-maturity of the current "on-the-run" United States Treasury with a maturity equal to the Designated Maturity which appears on the Reuters Screen 500 Page as of 11:00 a.m., New York City time, on that Reset Date. If such rate does not appear on the Reuters Screen 500 Page, the rate for that Reset Date will be determined by the Calculation Agent and will be a percentage equal to the yield-to-maturity based on the secondary market mid-market prices as of 11:00 a.m., New York City time, on 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 a maturity equal to the Designated Maturity and taking a simple average of the remaining three values.

(xxxv) "USD-Treasury Rate-ICAP BrokerTec" means that the rate for a Reset Date will be a percentage equal to the mid-market yield-to-maturity of the current "on-the-run" United States Treasury with a maturity equal to the Designated Maturity which appears on the ICAP SwapPX Screen 272 Page as of 11:00 a.m., New York City time, on that Reset Date. If such rate does not appear on the ICAP SwapPX Screen 272 Page the rate for that Reset Date will be determined by the Calculation Agent and will be a percentage equal to the yield-to-maturity based on the secondary market mid-market prices as of 11:00 a.m., New York City time, on 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 a maturity equal to the Designated Maturity and taking a simple average of the remaining three values.

(xxxvi) "USD-Treasury Rate-SwapMarker99" means that the rate for a Reset Date will be a percentage equal to the mid-market yield-to-maturity of the current "on-the-run" United