

States Treasury with a maturity equal to the Designated Maturity which appears on the SwapMarker Screen SMKR99 Page as of 11:00 a.m., New York City time, on that Reset Date. If such rate does not appear on the SwapMarker Screen SMKR99 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.

(xxxvii) "USD-Treasury Rate-T19901" 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 19901 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 19901 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.

(xxxviii) "USD-Treasury Rate-SwapMarker100" 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 SwapMarker Screen SMKR100 Page as of 11:00 a.m., New York City time, on that Reset Date. If such rate does not appear on the SwapMarker Screen SMKR100 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.

(xxxix) "USD-Federal Funds-H.15-OIS-COMPOUND" means that the rate for the Reset Date, calculated in accordance with the formula set forth below in this subparagraph, will be the rate of return of a daily compound interest investment (it being understood that the reference rate for the calculation of interest is the daily effective federal funds rate determined by the Federal Reserve as the weighted average of the rates on brokered trades).

"USD-Federal Funds-H.15-OIS-COMPOUND" will be calculated as follows, and the resulting percentage will be rounded, if necessary, in accordance with the method set forth in Section 8.1(a):

$$\left[\prod_{i=1}^{d_0} \left(1 + \frac{\text{FEDFUND}_i \times n_i}{360} \right) - 1 \right] \times \frac{360}{d}$$