

party for tax-exempt state and local government bonds meeting the then-current Securities Industry and Financial Markets Association criteria.

Unless otherwise specified in a relevant Confirmation, if “USD-S&P Index-High Grade” is specified as the applicable Floating Rate Option:

(A) Reset Date is defined as weekly, on every Thursday, or if any Thursday is not a U.S. Government Securities Business Day, the next succeeding U.S. Government Securities Business Day; and

(B) Method of Averaging is Weighted Average.

(ac) Spot FX Fixings.

(i) “REUTERS EBS SPOT FX FIXINGS” means that the spot foreign exchange rate for a Reset Date will be the reference rate for the relevant currency pair which appears on the Reuters Screen FXFIX Page as of 11:00 a.m., London time, on the day that is two London Banking Days prior to that Reset Date. If such rate does not appear on the Reuters Screen FXFIX Page, the rate for that Reset Date will be determined on the basis of quotations provided by leading dealers of the relevant currency pair in the foreign exchange markets at approximately 11:00 a.m., London time, on the day that is two London Banking Days prior to the Reset Date. The Calculation Agent will request each of the five leading dealers to provide a quotation of its rate. If more than three quotations are provided as requested, the rate will be the arithmetic mean of those quotations, after 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). If two or three quotations are provided as requested, the rate will be the arithmetic mean of those quotations. If fewer than two quotations are provided as requested, the rate for that Reset Date will be determined by the Calculation Agent.

Section 7.2. Certain Published and Displayed Sources.

(a) Information Sources.

(i) “Banco de México’s Website” means the website of the Banco de México at <http://www.banxico.org.mx>, or any Successor Source.

(ii) “Bank of Canada’s Website” means the website of the Bank of Canada at <http://www.bankofcanada.ca>, or any Successor Source.

(iii) “Bloomberg Screen” means, when used in connection with any designated page and any Floating Rate Option, the display page so designated on the Bloomberg service, or any Successor Source.

(iv) “Check Screen” means, when used in connection with any designated page and any Floating Rate Option, the display page so designated by the Korea Securities Computer Corporation, or any Successor Source.

(v) “FHLBSF” means the Federal Home Loan Bank of San Francisco, or its successor.