

Amendments to
Annex A to the 1998 FX and Currency Option Definitions

Effective May 31, 2011, Annex A to the 1998 FX and Currency Option Definitions is amended by adding a new Section 4.8 as follows:

Section 4.8. Specified Additional Settlement Rate Options for Cross Currency FX Transactions. Subject to Article 5, for purposes of determining a Spot Rate (it being understood that if any Spot Rate referenced in this Section 4.8 is not published on a Rate Calculation Date as described below, then such Spot Rate shall be determined by the Calculation Agent in good faith and in a commercially reasonable manner as at a time reasonably proximate to the Specified Time in the related Confirmation for the Settlement Rate Option identified for the Settlement Currency):

(a) AUD Rates.

- (i) "WM/Reuters USD/AUD" or "AUD1" each means that the Spot Rate for a Rate Calculation Date will be the U.S. Dollar/Australian Dollar spot rate, or closing spot rate, as the case may be, expressed as the amount of U.S. Dollars per one Australian Dollar, for settlement in two Business Days calculated by WM Company which appears on Thomson Reuters Screen WMRSPOT12 Page (or, Thomson Reuters Screen WMRPSPOT12 Page, in the case of the closing rate) under the caption "MID" at the Specified Time on that Rate Calculation Date.
- (ii) "ASFI USD/AUD" or "AUD2" each means that the Spot Rate for a Rate Calculation Date will be the arithmetic average of the U.S. Dollar/Australian Dollar bid and offer rates, expressed as the amount of U.S. Dollars per one Australian Dollar, for settlement in two Business Days which appears on Thomson Reuters Screen ASFI Page under the column "AUD" at the Specified Time on that Rate Calculation Date.
- (iii) "AUDFIX USD/AUD" or "AUD3" each means that the Spot Rate for a Rate Calculation Date will be the U.S. Dollar/Australian Dollar spot rate expressed as the amount of U.S. Dollars per one Australian Dollar for settlement in two Business Days which appears on Thomson Reuters Screen AUDFIX Page at the Specified Time on the Rate Calculation Date.

(b) CAD Rates.

- (i) "WM/Reuters CAD/USD" or "CAD1" each means that the Spot Rate for a Rate Calculation Date will be the Canadian Dollar/U.S. Dollar spot rate, or closing spot rate, as the case may be, expressed as the amount of Canadian Dollars per one U.S. Dollar for settlement in one Business Day calculated by WM Company which appears on Thomson

Reuters Screen WMRSPOT09 Page (or Thomson Reuters Screen WMRPSPOT09 Page, in the case of the closing rate) under the caption "MID" at the Specified Time on that Rate Calculation Date.

(c) CHF Rates.

- (i) "WM/Reuters CHF/USD" or "CHF1" each means that the Spot Rate for a Rate Calculation Date will be the Swiss Franc/U.S. Dollar spot rate, or closing spot rate, as the case may be, expressed as the amount of Swiss Francs per one U.S. Dollar for settlement in two Business Days calculated by WM Company which appears on Thomson Reuters Screen WMRSPOT07 Page (or Thomson Reuters Screen WMRPSPOT07 Page, in the case of the closing rate) under the caption "MID" at the Specified Time on that Rate Calculation Date.
- (ii) "TKFE CHF/USD" or "CHF2" each means that the Spot Rate for a Rate Calculation Date will be the arithmetic average of the Swiss Franc/U.S. Dollar bid and offer rates, expressed as the amount of Swiss Francs per one U.S. Dollar for settlement in two Business Days which appears on Thomson Reuters Screen TKFE Page under the column "DLR/SFR" at the Specified Time on that Rate Calculation Date.
- (iii) "TKFE2 CHF/USD" or "CHF3" each means that the Spot Rate for a Rate Calculation Date will be the arithmetic average of the Swiss Franc/U.S. Dollar bid and offer rates, expressed as the amount of Swiss Francs per one U.S. Dollar for settlement in two Business Days which appears on Thomson Reuters Screen TKFE2 Page under the column "DLR/SFR" at the Specified Time on that Rate Calculation Date.

(d) DKK Rates.

- (i) "WM/Reuters DKK/USD" or "DKK1" each means that the Spot Rate for a Rate Calculation Date will be the Danish Krone/U.S. Dollar spot rate, or closing spot rate, as the case may be, expressed as the amount of Danish Krone per one U.S. Dollar for settlement in two Business Days calculated by WM Company which appears on Thomson Reuters Screen WMRSPOT05 Page (or Thomson Reuters Screen WMRPSPOT05 Page, in the case of the closing rate) under the caption "MID" at the Specified Time on that Rate Calculation Date.

(e) EUR Rates.

- (i) "ECB37 USD/EUR" or "EUR1" each means that the Spot Rate for a Rate Calculation Date will be the U.S. Dollar/Euro spot rate expressed as the amount of U.S. Dollars per one Euro for settlement in two Business Days, reported by the European Central Bank which appears

on Thomson Reuters Screen ECB37 Page at approximately 14:15 (Central European Time) on that Rate Calculation Date.

- (ii) “WM/Reuters USD/EUR” or “EUR2” each means that the Spot Rate for a Rate Calculation Date will be the U.S. Dollar/Euro spot rate (or closing spot rate, as the case may be), expressed as the amount of U.S. Dollars per one Euro for settlement in two Business Days calculated by WM Company which appears on Thomson Reuters Screen WMRSPOT05 Page (or Thomson Reuters WMRPSPOT05 Page, in the case of the closing rate) under the caption “MID” at the Specified Time on that Rate Calculation Date.
- (iii) “TKFE USD/EUR” or “EUR3” each means that the Spot Rate for a Rate Calculation Date will be the arithmetic average of the Euro/U.S. Dollar bid and offer rates, expressed as the amount of U.S. Dollars per one Euro for settlement in two Business Days which appears on Thomson Reuters Screen TKFE Page under the column “EUR/DLR” at the Specified Time on that Rate Calculation Date.
- (iv) “TKFE2 USD/EUR” or “EUR4” each means that the Spot Rate for a Rate Calculation Date will be the arithmetic average of the U.S. Dollar/Euro bid and offer rates, expressed as the amount of U.S. Dollars per one Euro for settlement in two Business Days which appears on Thomson Reuters Screen TKFE2 Page under the column “EUR/DLR” at the Specified Time on that Rate Calculation Date.
- (v) “TKYFX USD/EUR” or “EUR5” each means that the Spot Rate for a Rate Calculation Date will be the arithmetic average of the U.S. Dollar/Euro bid and offer rates, expressed as the amount of U.S. Dollars per one Euro for settlement in two Business Days which appears on Thomson Reuters Screen TKYFX Page under the column “EUR/DLR” at the Specified Time on that Rate Calculation Date.

(f) GBP Rates.

- (i) “WM/Reuters USD/GBP” or “GBP1” each means that the Spot Rate for a Rate Calculation Date will be the U.S. Dollar/Sterling spot rate (or closing spot rate, as the case may be) expressed as the amount of U.S. Dollars per one Sterling for settlement in two Business Days calculated by WM Company which appears on Thomson Reuters Screen WMRSPOT07 Page (or Thomson Reuters Screen WMRPSPOT07 Page, in the case of the closing rate) under the caption “MID” at the Specified Time on that Rate Calculation Date.
- (ii) “TKFE USD/GBP” or “GBP2” each means that the Spot Rate for a Rate Calculation Date will be the arithmetic average of the U.S. Dollar/Sterling bid and offer rates, expressed as the amount of U.S. Dollar per one Sterling for settlement in two Business Days which

appears on Thomson Reuters Screen TKFE Page under the column “STG/DLR” at the Specified Time on that Rate Calculation Date.

- (iii) “TKFE2 USD/GBP” or “GBP3” each means that the Spot Rate for a Rate Calculation Date will be the arithmetic average of the U.S. Dollar/Sterling bid and offer rates, expressed as the amount of U.S. Dollars per one Sterling for settlement in two Business Days which appears on Thomson Reuters Screen TKFE2 Page under the column “STG/DLR” at the Specified Time on that Rate Calculation Date.
- (iv) “TKYFX USD/GBP” or “GBP4” each means that the Spot Rate for a Rate Calculation Date will be the arithmetic average of the U.S. Dollar/Sterling bid and offer rates, expressed as the amount of U.S. Dollars per one Sterling for settlement in two Business Days which appears on Thomson Reuters Screen TKYFX Page under the column “STG/DLR” at the Specified Time on that Rate Calculation Date.

(g) HKD Rates.

- (i) “WM/Reuters HKD/USD” or “HKD1” each means that the Spot Rate for a Rate Calculation Date will be the Hong Kong Dollar/U.S. Dollar spot rate (or closing spot rate, as the case may be) expressed as the amount of Hong Kong Dollars per one U.S. Dollar for settlement in two Business Days calculated by WM Company which appears on Thomson Reuters Screen WMRSPOT12 Page (or Thomson Reuters Screen WMRPSPOT12 Page, in the case of the closing rate) under the caption “MID” at the Specified Time on that Rate Calculation Date.
- (ii) “HKDFIX HKD/USD” or “HKD2” each means that the Spot Rate for a Rate Calculation Date will be the Hong Kong Dollar/U.S. Dollar rate expressed as the amount of Hong Kong Dollars per one U.S. Dollar for settlement in two Business Days reported by the Treasury Markets Association which appears on Thomson Reuters Screen HKDFIX Page at the Specified Time on the Rate Calculation Date.

(h) JPY Rates.

- (i) “WM/Reuters JPY/USD” or “JPY1” each means that the Spot Rate for a Rate Calculation Date will be the Yen/U.S. Dollar spot rate (or closing spot rate, as the case may be) expressed as the amount of Yen per one U.S. Dollar for settlement in two Business Days calculated by WM Company which appears on Thomson Reuters Screen WMRSPOT12 Page (or Thomson Reuters Screen WMRPSPOT12 Page, in the case of the closing rate) under the caption “MID” at the Specified Time on that Rate Calculation Date.
- (ii) “TKFE JPY/USD” or “JPY2” each means that the Spot Rate for a Rate Calculation Date will be the arithmetic average of the Yen/U.S. Dollar

bid and offer rates, expressed as the amount of Yen per one U.S. Dollar for settlement in two Business Days which appears on the Thomson Reuters Screen TKFE Page under the column “DLR/YEN” at the Specified Time on that Rate Calculation Date.

- (iii) “TKFE2 JPY/USD” or “JPY3” each means that the Spot Rate for a Rate Calculation Date will be the arithmetic average of the Yen/U.S. Dollar bid and offer rates expressed as the amount of Yen per one U.S. Dollar for settlement in two Business Days which appears on Thomson Reuters Screen TKFE2 Page under the column “DLR/YEN” at the Specified Time on that Rate Calculation Date.
- (iv) “TKYFX JPY/USD” or “JPY4” each means that the Spot Rate for a Rate Calculation Date will be the arithmetic average of the Yen/U.S. Dollar bid and offer rates, expressed as the amount of Yen per one U.S. Dollar for settlement in two Business Days which appears on the Reuters Screen TKYFX Page under the column “DLR/YEN” at the Specified Time on that Rate Calculation Date.

(i) NOK Rates.

- (i) “WM/Reuters NOK/USD” or “NOK1” each means that the Spot Rate for a Rate Calculation Date will be the Norwegian Krone/U.S. Dollar spot rate (or closing spot rate, as the case may be) expressed as the amount of Norwegian Krone per one U.S. Dollar for settlement in two Business Days calculated by WM Company which appears on Thomson Reuters Screen WMRSPOT6 Page (or Thomson Reuters Screen WMRPSPOT06 Page, in the case of the closing rate) under the caption “MID” at the Specified Time on that Rate Calculation Date.

(j) NZD Rates.

- (i) “WM/Reuters USD/NZD” or “NZD1” each means that the Spot Rate for a Rate Calculation Date will be the U.S. Dollar/New Zealand Dollar spot rate (or closing spot rate, as the case may be) expressed as the amount of U.S. Dollars per one New Zealand Dollar for settlement in two Business Days calculated by WM Company which appears on Thomson Reuters Screen WMRSPOT13 Page (or Thomson Reuters Screen WMRPSPOT13 Page, in the case of the closing rate) under the caption “MID” at the Specified Time on that Rate Calculation Date.
- (ii) “ASFI USD/NZD” or “NZD2” each means that the Spot Rate for a Rate Calculation Date will be the arithmetic average of the U.S. Dollar/New Zealand Dollar bid and offer rates expressed as the amount of U.S. Dollars per one New Zealand Dollar for settlement in two Business Days which appears on Thomson Reuters Screen ASFI Page under the column “NZD” at the Specified Time on that Rate Calculation Date.

(k) SEK Rates.

- (i) "WM/Reuters SEK/USD" or "SEK1" each means that the Spot Rate for a Rate Calculation Date will be the Swedish Krona/U.S. Dollar spot rate (or closing spot rate, as the case may be) expressed as the amount of Swedish Krona per one U.S. Dollar for settlement in two Business Days calculated by WM Company which appears on Thomson Reuters Screen WMRSPOT07 Page (or Thomson Reuters Screen WMRPSPOT07 Page, in the case of the closing rate) under the caption "MID" at the Specified Time on that Rate Calculation Date.

(l) SGD Rates.

- (i) "WM/Reuters SGD/USD" or "SGD1" each means that the Spot Rate for a Rate Calculation Date will be the Singapore Dollar/U.S. Dollar spot rate (or closing spot rate, as the case may be) expressed as the amount of Singapore Dollars per one U.S. Dollar for settlement in two Business Days calculated by WM Company which appears on Thomson Reuters Screen WMRSPOT13 Page (or Thomson Reuters Screen WMRPSPOT13 Page, in the case of the closing rate) under the caption "MID" at the Specified Time on that Rate Calculation Date.
- (ii) "ABS SGD/USD" or "SGD2" each means the Spot Rate for a Rate Calculation Date will be the Singapore Dollar/U.S. Dollar spot rate, expressed as the amount of Singapore Dollars per one U.S. Dollar, for settlement in two Business Days reported by the Association of Banks in Singapore which appears on Thomson Reuters Screen ABSIRFIX01 Page under the column "SGD" and in the row "SPOT", at the Specified Time on that Rate Calculation Date.