

TAF loan rates and comparable market interest rate

TAF auction dates

Percent

Date	TAF loan term (days)	TAF loan rate	Market rate
<u>28- and 35-Day TAF Loans</u>			
17-Dec-07	28	4.65	4.97 1-month Libor
20-Dec-07	35	4.67	4.90 1-month Libor
14-Jan-08	28	3.95	4.08 1-month Libor
28-Jan-08	28	3.12	3.28 1-month Libor
11-Feb-08	28	3.01	3.14 1-month Libor
25-Feb-08	28	3.08	3.12 1-month Libor
10-Mar-08	28	2.80	2.94 1-month Libor
24-Mar-08	28	2.62	2.61 1-month Libor
7-Apr-08	28	2.82	2.72 1-month Libor
21-Apr-08	28	2.87	2.90 1-month Libor
5-May-08	28	2.22	2.70 1-month Libor
19-May-08	28	2.10	2.45 1-month Libor
2-Jun-08	28	2.26	2.46 1-month Libor
16-Jun-08	28	2.36	2.48 1-month Libor
30-Jun-08	28	2.34	2.46 1-month Libor
14-Jul-08	28	2.30	2.46 1-month Libor
28-Jul-08	28	2.35	2.46 1-month Libor
12-Aug-08	28	2.45	2.46 1-month Libor
25-Aug-08	28	2.38	2.47 1-month Libor
9-Sep-08	28	2.53	2.49 1-month Libor
22-Sep-08	28	3.75	3.18 1-month Libor
20-Oct-08	28	1.11	3.75 1-month Libor
17-Nov-08	28	0.51	1.47 1-month Libor
15-Dec-08	28	0.28	0.88 1-month Libor
12-Jan-09	28	0.25	0.34 1-month Libor
9-Feb-09	28	0.25	0.45 1-month Libor
9-Mar-09	28	0.25	0.56 1-month Libor
6-Apr-09	28	0.25	0.48 1-month Libor
4-May-09	28	0.25	0.41 1-month Libor
1-Jun-09	28	0.25	0.32 1-month Libor
29-Jun-09	28	0.25	0.31 1-month Libor
27-Jul-09	28	0.25	0.29 1-month Libor
24-Aug-09	28	0.25	0.26 1-month Libor
21-Sep-09	28	0.25	0.25 1-month Libor
19-Oct-09	28	0.25	0.25 1-month Libor
16-Nov-09	28	0.25	0.24 1-month Libor
14-Dec-09	28	0.25	0.23 1-month Libor
11-Jan-10	28	0.25	0.23 1-month Libor
8-Feb-10	28	0.25	0.23 1-month Libor
8-Mar-10	28	0.50	0.23 1-month Libor

84-Day TAF Loans

11-Aug-08	84	2.75	2.80 3-month Libor
8-Sep-08	84	2.67	2.82 3-month Libor
6-Oct-08	85	1.39	4.29 3-month Libor
3-Nov-08	84	0.60	2.86 3-month Libor
1-Dec-08	84	0.42	2.22 3-month Libor
29-Dec-08	83	0.20	1.46 3-month Libor
26-Jan-09	84	0.25	1.18 3-month Libor
23-Feb-09	84	0.25	1.25 3-month Libor
23-Mar-09	84	0.25	1.22 3-month Libor
20-Apr-09	84	0.25	1.10 3-month Libor
18-May-09	84	0.25	0.79 3-month Libor
15-Jun-09	84	0.25	0.61 3-month Libor
13-Jul-09	84	0.25	0.51 3-month Libor
10-Aug-09	84	0.25	0.46 3-month Libor
8-Sep-09	84	0.25	0.30 3-month Libor

Other TAF Loans

10-Nov-08	Forward	0.53	2.10 2-month Libor
24-Nov-08	Forward	0.38	2.03 2-month Libor
5-Oct-09	70	0.25	0.25 2-month Libor
2-Nov-09	70	0.25	0.26 2-month Libor
30-Nov-09	42	0.25	0.24 2-month Libor

Interest [discount] rate on ABCP purchased under the CPFF and comparable market interest rate
 Daily
 Percent

Date	CPFF ABCP rate	90-day AA ABCP rate
27-Oct-08	3.88	3.85
28-Oct-08	3.89	3.75
29-Oct-08	3.84	3.53
30-Oct-08	3.74	3.65
31-Oct-08	3.60	3.38
3-Nov-08	3.61	3.06
4-Nov-08	3.60	2.30
5-Nov-08	3.55	3.09
6-Nov-08	3.54	2.03
7-Nov-08	3.54	2.69
10-Nov-08	3.53	2.67
12-Nov-08	3.47	2.02
13-Nov-08	3.52	1.97
14-Nov-08	3.54	2.15
17-Nov-08	3.51	2.10
18-Nov-08	3.47	1.93
19-Nov-08	3.47	2.28
20-Nov-08	3.42	3.13
21-Nov-08	3.49	2.30
24-Nov-08	3.49	3.22
25-Nov-08	3.48	2.42
26-Nov-08	3.42	3.04
28-Nov-08	3.41	2.10
1-Dec-08	3.42	1.89
2-Dec-08	3.39	1.77
3-Dec-08	3.37	1.92
4-Dec-08	3.33	2.05
5-Dec-08	3.32	1.95
8-Dec-08	3.29	2.77
9-Dec-08	3.30	1.53
10-Dec-08	3.25	1.70
11-Dec-08	3.25	1.29
12-Dec-08	3.25	0.77
15-Dec-08	3.31	1.14
16-Dec-08	3.33	0.76
17-Dec-08	3.18	0.59
18-Dec-08	3.20	0.94
19-Dec-08	3.19	0.47
22-Dec-08	3.21	0.52
23-Dec-08	3.21	1.09
24-Dec-08	3.22	1.63

26-Dec-08	3.22	1.50
29-Dec-08	3.21	1.22
30-Dec-08	3.18	0.88
31-Dec-08	3.18	0.55
2-Jan-09	3.18	0.61
5-Jan-09	3.18	0.50
6-Jan-09	3.18	0.65
7-Jan-09	3.19	0.60
8-Jan-09	3.18	0.48
9-Jan-09	3.18	0.61
12-Jan-09	3.18	0.50
13-Jan-09	3.16	0.45
14-Jan-09	3.16	0.51
15-Jan-09	3.17	0.62
16-Jan-09	3.19	0.77
20-Jan-09	3.18	1.76
21-Jan-09	3.19	0.65
22-Jan-09	3.21	0.62
23-Jan-09	3.23	0.68
26-Jan-09	3.24	2.38
27-Jan-09	3.24	0.77
28-Jan-09	3.22	0.89
29-Jan-09	3.22	0.95
30-Jan-09	3.23	0.79
2-Feb-09	3.26	0.88
3-Feb-09	3.25	0.76
4-Feb-09	3.25	0.70
5-Feb-09	3.25	0.90
6-Feb-09	3.27	0.74
9-Feb-09	3.26	0.80
10-Feb-09	3.27	0.67
11-Feb-09	3.27	0.73
12-Feb-09	3.27	0.88
13-Feb-09	3.26	0.81
17-Feb-09	3.27	0.94
18-Feb-09	3.27	0.87
19-Feb-09	3.27	1.00
20-Feb-09	3.24	0.77
23-Feb-09	3.23	0.85
24-Feb-09	3.23	0.83
25-Feb-09	3.24	0.82
26-Feb-09	3.25	0.90
27-Feb-09	3.25	1.05
2-Mar-09	3.25	0.71
3-Mar-09	3.25	0.95
4-Mar-09	3.25	0.88
5-Mar-09	3.25	0.83

6-Mar-09	3.25	0.85
9-Mar-09	3.27	0.88
10-Mar-09	3.26	0.90
11-Mar-09	3.26	0.83
12-Mar-09	3.25	0.75
13-Mar-09	3.25	0.76
16-Mar-09	3.24	0.74
17-Mar-09	3.23	0.85
18-Mar-09	3.23	0.79
19-Mar-09	3.22	0.90
20-Mar-09	3.23	0.78
23-Mar-09	3.23	0.96
24-Mar-09	3.24	0.93
25-Mar-09	3.25	0.80
26-Mar-09	3.24	0.65
27-Mar-09	3.23	0.60
30-Mar-09	3.23	1.08
31-Mar-09	3.23	3.23
1-Apr-09	3.22	0.80
2-Apr-09	3.22	0.78
3-Apr-09	3.22	0.67
6-Apr-09	3.22	0.75
7-Apr-09	3.21	0.75
8-Apr-09	3.20	0.74
9-Apr-09	3.20	0.90
13-Apr-09	3.20	0.66
14-Apr-09	3.20	0.74
15-Apr-09	3.19	0.97
16-Apr-09	3.19	0.79
17-Apr-09	3.19	0.83
20-Apr-09	3.19	0.74
21-Apr-09	3.19	0.63
22-Apr-09	3.20	1.05
23-Apr-09	3.20	0.64
24-Apr-09	3.20	0.64
27-Apr-09	3.20	3.00
28-Apr-09	3.19	0.57
29-Apr-09	3.20	2.90
30-Apr-09	3.20	3.01
1-May-09	3.19	0.65
4-May-09	3.21	0.59
5-May-09	3.20	0.56
6-May-09	3.21	0.59
7-May-09	3.21	0.50
8-May-09	3.21	0.59
11-May-09	3.20	0.59
12-May-09	3.20	0.55

13-May-09	3.20	0.43
14-May-09	3.20	0.54
15-May-09	3.20	0.70
18-May-09	3.20	0.48
19-May-09	3.20	0.42
20-May-09	3.20	0.46
21-May-09	3.20	0.38
22-May-09	3.21	0.51
26-May-09	3.20	0.46
27-May-09	3.21	0.39
28-May-09	3.21	0.35
29-May-09	3.20	0.35
1-Jun-09	3.20	0.45
2-Jun-09	3.21	0.40
3-Jun-09	3.20	0.36
4-Jun-09	3.21	0.38
5-Jun-09	3.22	0.45
8-Jun-09	3.23	0.49
9-Jun-09	3.23	0.40
10-Jun-09	3.22	0.46
11-Jun-09	3.22	0.39
12-Jun-09	3.21	0.37
15-Jun-09	3.21	0.48
16-Jun-09	3.22	0.40
17-Jun-09	3.22	0.52
18-Jun-09	3.23	0.43
19-Jun-09	3.24	0.44
22-Jun-09	3.23	0.40
23-Jun-09	3.24	0.45
24-Jun-09	3.24	0.45
25-Jun-09	3.23	0.53
26-Jun-09	3.22	0.38
29-Jun-09	3.22	0.38
30-Jun-09	3.22	0.53
1-Jul-09	3.22	0.50
2-Jul-09	3.22	0.43
6-Jul-09	3.21	0.36
7-Jul-09	3.20	0.37
8-Jul-09	3.20	0.36
9-Jul-09	3.20	0.37
10-Jul-09	3.20	0.37
13-Jul-09	3.20	0.42
14-Jul-09	3.20	0.35
15-Jul-09	3.20	0.42
16-Jul-09	3.20	0.41
17-Jul-09	3.19	0.38
20-Jul-09	3.19	0.39

21-Jul-09	3.20	0.34
22-Jul-09	3.19	0.33
23-Jul-09	3.20	0.39
24-Jul-09	3.20	0.34
27-Jul-09	3.20	0.36
28-Jul-09	3.20	0.38
29-Jul-09	3.20	0.35
30-Jul-09	3.20	0.37
31-Jul-09	3.20	0.31
3-Aug-09	3.20	0.38
4-Aug-09	3.20	0.31
5-Aug-09	3.20	0.38
6-Aug-09	3.20	0.34
7-Aug-09	3.20	0.30
10-Aug-09	3.20	0.31
11-Aug-09	3.19	0.34
12-Aug-09	3.19	0.37
13-Aug-09	3.19	0.33
14-Aug-09	3.19	0.30
17-Aug-09	3.18	0.30
18-Aug-09	3.19	0.31
19-Aug-09	3.19	0.34
20-Aug-09	3.19	0.32
21-Aug-09	3.19	0.29
24-Aug-09	3.19	0.30
25-Aug-09	3.19	0.30
26-Aug-09	3.19	0.35
27-Aug-09	3.19	0.29
28-Aug-09	3.18	0.42
31-Aug-09	3.18	0.29
1-Sep-09	3.18	0.28
2-Sep-09	3.17	0.29
3-Sep-09	3.17	0.26
4-Sep-09	3.18	0.24
8-Sep-09	3.17	0.32
9-Sep-09	3.17	0.31
10-Sep-09	3.17	0.26
11-Sep-09	3.17	0.26
14-Sep-09	3.17	0.27
15-Sep-09	3.17	0.32
16-Sep-09	3.17	0.27
17-Sep-09	3.18	0.24
18-Sep-09	3.18	0.26
21-Sep-09	3.18	0.27
22-Sep-09	3.18	0.29
23-Sep-09	3.18	0.28
24-Sep-09	3.17	0.27

25-Sep-09	3.17	0.31
28-Sep-09	3.17	0.28
29-Sep-09	3.17	0.31
30-Sep-09	3.16	0.35
1-Oct-09	3.16	0.27
2-Oct-09	3.14	0.29
5-Oct-09	3.16	0.27
6-Oct-09	3.15	0.25
7-Oct-09	3.15	0.27
8-Oct-09	3.16	0.31
9-Oct-09	3.16	0.31
13-Oct-09	3.16	0.31
14-Oct-09	3.15	0.28
15-Oct-09	3.15	0.29
16-Oct-09	3.15	0.26
19-Oct-09	3.17	0.27
20-Oct-09	3.17	0.26
21-Oct-09	3.17	0.28
22-Oct-09	3.16	0.25
23-Oct-09	3.16	0.32
26-Oct-09	3.16	0.27
27-Oct-09	3.16	0.28
28-Oct-09	3.16	0.28
29-Oct-09	3.16	0.25
30-Oct-09	3.16	0.25
2-Nov-09	3.16	0.27
3-Nov-09	3.15	0.25
4-Nov-09	3.16	0.25
5-Nov-09	3.15	0.25
6-Nov-09	3.15	0.23
9-Nov-09	3.15	0.24
10-Nov-09	3.15	0.26
12-Nov-09	3.15	0.23
13-Nov-09	3.14	0.23
16-Nov-09	3.14	0.26
17-Nov-09	3.14	0.24
18-Nov-09	3.14	0.23
19-Nov-09	3.14	0.26
20-Nov-09	3.13	0.30
23-Nov-09	3.13	0.24
24-Nov-09	3.13	0.23
25-Nov-09	3.13	0.20
27-Nov-09	3.13 ND	
30-Nov-09	3.14	0.26
1-Dec-09	3.14	0.27
2-Dec-09	3.14	0.22
3-Dec-09	3.15	0.40

4-Dec-09	3.15	0.23
7-Dec-09	3.15	0.24
8-Dec-09	3.15	0.22
9-Dec-09	3.15	0.23
10-Dec-09	3.15	0.23
11-Dec-09	3.15	0.25
14-Dec-09	3.16	0.27
15-Dec-09	3.18	0.22
16-Dec-09	3.17	0.25
17-Dec-09	3.16	0.23
18-Dec-09	3.16	0.24
21-Dec-09	3.16	0.23
22-Dec-09	3.16	0.26
23-Dec-09	3.16	0.22
24-Dec-09	3.16	0.26
28-Dec-09	3.17	0.30
29-Dec-09	3.18	0.25
30-Dec-09	3.17	0.25
31-Dec-09	3.17	0.30
4-Jan-10	3.16	0.24
5-Jan-10	3.16	0.22
6-Jan-10	3.16	0.22
7-Jan-10	3.15	0.20
8-Jan-10	3.15	0.25
11-Jan-10	3.15	0.24
12-Jan-10	3.14	0.25
13-Jan-10	3.14	0.26
14-Jan-10	3.14	0.22
15-Jan-10	3.14	0.20
19-Jan-10	3.14	0.22
20-Jan-10	3.14	0.20
21-Jan-10	3.14	0.20
22-Jan-10	3.15	0.22
25-Jan-10	3.15	0.23

Interest [discount] rate on unsecured CP purchased under the CPFF* and comparable market interest rates
 Daily
 Percent

Note: On many days there was not sufficient commercial paper issuance to calculate market rates

* Includes 1.00% surcharge on unsecured commercial paper

Date	CPFF CP rate*	90-day AA non- financial CP rate	90-day AA financial CP rate
27-Oct-08	2.88	1.95	2.55
28-Oct-08	2.89	2.18	2.89
29-Oct-08	2.84	1.95	2.84
30-Oct-08	2.74	...	2.74
31-Oct-08	2.60	1.95	2.60
3-Nov-08	2.61	2.03	...
4-Nov-08	2.60	1.75	...
5-Nov-08	2.55	1.81	...
6-Nov-08	2.54	1.61	...
7-Nov-08	2.54	1.40	...
10-Nov-08	2.53	1.44	...
12-Nov-08	2.47	1.40	...
13-Nov-08	2.52	1.40	1.66
14-Nov-08	2.54	1.40	1.19
17-Nov-08	2.51	1.32	...
18-Nov-08	2.47	1.31	1.34
19-Nov-08	2.47	1.27	...
20-Nov-08	2.42	1.22	...
21-Nov-08	2.49	1.28	1.59
24-Nov-08	2.49	...	2.03
25-Nov-08	2.48	1.29	1.70
26-Nov-08	2.42	1.22	...
28-Nov-08	2.41	...	1.30
1-Dec-08	2.42	1.22	1.48
2-Dec-08	2.39	1.42	...
3-Dec-08	2.37	1.34	...
4-Dec-08	2.33	...	1.35
5-Dec-08	2.32	1.10	...
8-Dec-08	2.29	0.50	...
9-Dec-08	2.30	...	...
10-Dec-08	2.25	...	...
11-Dec-08	2.25	...	...
12-Dec-08	2.25	...	...
15-Dec-08	2.31	...	...
16-Dec-08	2.33	...	...
17-Dec-08	2.18	...	...
18-Dec-08	2.20	...	...
19-Dec-08	2.19	0.25	...

22-Dec-08	2.21	...	...
23-Dec-08	2.21	...	0.44
24-Dec-08	2.22	...	...
26-Dec-08	2.22	...	...
29-Dec-08	2.21	...	...
30-Dec-08	2.18	...	...
31-Dec-08	2.18	...	...
2-Jan-09	2.18	...	0.40
5-Jan-09	2.18	0.20	...
6-Jan-09	2.18	0.22	...
7-Jan-09	2.19	0.29	0.54
8-Jan-09	2.18	0.30	0.28
9-Jan-09	2.18	0.25	...
12-Jan-09	2.18	0.29	0.49
13-Jan-09	2.16	0.26	0.49
14-Jan-09	2.16	0.27	0.46
15-Jan-09	2.17	0.29	0.91
16-Jan-09	2.19	0.33	0.50
20-Jan-09	2.18	0.34	0.62
21-Jan-09	2.19	0.35	...
22-Jan-09	2.21	0.29	...
23-Jan-09	2.23	0.27	1.04
26-Jan-09	2.24	...	2.15
27-Jan-09	2.24	0.42	2.04
28-Jan-09	2.22	0.42	2.14
29-Jan-09	2.22	0.35	2.21
30-Jan-09	2.23	0.36	2.24
2-Feb-09	2.26	...	0.61
3-Feb-09	2.25	...	0.55
4-Feb-09	2.25	0.43	0.65
5-Feb-09	2.25	0.43	0.43
6-Feb-09	2.27	0.49	0.70
9-Feb-09	2.26	0.42	0.62
10-Feb-09	2.27	0.65	0.70
11-Feb-09	2.27	...	0.70
12-Feb-09	2.27	0.50	0.80
13-Feb-09	2.26	...	0.68
17-Feb-09	2.27	0.41	0.69
18-Feb-09	2.27	...	0.73
19-Feb-09	2.27	...	0.61
20-Feb-09	2.24	...	0.60
23-Feb-09	2.23	0.51	0.74
24-Feb-09	2.23	...	0.63
25-Feb-09	2.24	...	0.92
26-Feb-09	2.25	...	0.60
27-Feb-09	2.25	0.51	0.77
2-Mar-09	2.25	0.37	0.64

3-Mar-09	2.25	0.34	0.67
4-Mar-09	2.25	...	0.72
5-Mar-09	2.25	0.35	0.68
6-Mar-09	2.25	...	0.60
9-Mar-09	2.27	0.44	0.61
10-Mar-09	2.26	...	0.65
11-Mar-09	2.26	...	0.66
12-Mar-09	2.25	...	0.75
13-Mar-09	2.25	...	0.64
16-Mar-09	2.24	0.37	0.71
17-Mar-09	2.23	0.37	0.66
18-Mar-09	2.23	0.35	0.64
19-Mar-09	2.22	0.23	0.45
20-Mar-09	2.23	...	0.59
23-Mar-09	2.23	0.34	0.60
24-Mar-09	2.24	0.35	...
25-Mar-09	2.25	0.50	0.55
26-Mar-09	2.24	0.35	...
27-Mar-09	2.23	0.30	...
30-Mar-09	2.23	0.50	0.58
31-Mar-09	2.23	0.45	0.40
1-Apr-09	2.22	0.34	0.56
2-Apr-09	2.22	0.35	...
3-Apr-09	2.22	0.50	0.55
6-Apr-09	2.22	0.30	0.31
7-Apr-09	2.21	0.31	0.54
8-Apr-09	2.20	...	0.53
9-Apr-09	2.20	...	0.50
13-Apr-09	2.20	0.30	0.30
14-Apr-09	2.20	0.30	0.54
15-Apr-09	2.19	0.22	0.45
16-Apr-09	2.19	0.20	0.49
17-Apr-09	2.19	0.21	0.53
20-Apr-09	2.19	0.29	0.52
21-Apr-09	2.19	0.28	0.35
22-Apr-09	2.20	...	0.48
23-Apr-09	2.20	0.20	0.40
24-Apr-09	2.20	0.20	0.51
27-Apr-09	2.20	...	0.53
28-Apr-09	2.19	0.22	0.55
29-Apr-09	2.20	...	0.49
30-Apr-09	2.20	...	0.53
1-May-09	2.19	...	0.52
4-May-09	2.21	0.27	0.50
5-May-09	2.20	0.27	0.49
6-May-09	2.21	0.19	0.50
7-May-09	2.21	0.20	0.42

8-May-09	2.21	...	0.36
11-May-09	2.20	...	0.28
12-May-09	2.20	0.20	0.43
13-May-09	2.20	...	0.35
14-May-09	2.20	0.20	0.39
15-May-09	2.20	0.23	0.35
18-May-09	2.20	0.23	0.36
19-May-09	2.20	0.21	0.40
20-May-09	2.20	0.23	0.28
21-May-09	2.20	0.25	0.26
22-May-09	2.21	...	0.23
26-May-09	2.20	...	0.28
27-May-09	2.21	...	0.35
28-May-09	2.21	0.20	0.31
29-May-09	2.20	0.35	0.40
1-Jun-09	2.20	0.26	0.30
2-Jun-09	2.21	0.25	0.36
3-Jun-09	2.20	0.21	0.33
4-Jun-09	2.21	0.21	0.34
5-Jun-09	2.22	...	0.33
8-Jun-09	2.23	0.25	0.33
9-Jun-09	2.23	...	0.32
10-Jun-09	2.22	0.25	0.32
11-Jun-09	2.22	0.30	0.35
12-Jun-09	2.21	0.36	0.24
15-Jun-09	2.21	...	0.33
16-Jun-09	2.22	...	0.31
17-Jun-09	2.22	...	0.50
18-Jun-09	2.23	0.34	0.40
19-Jun-09	2.24	0.25	0.32
22-Jun-09	2.23	0.26	0.63
23-Jun-09	2.24	0.26	0.37
24-Jun-09	2.24	0.26	0.34
25-Jun-09	2.23	0.22	0.38
26-Jun-09	2.22	0.23	0.34
29-Jun-09	2.22	0.34	0.33
30-Jun-09	2.22	0.24	0.35
1-Jul-09	2.22	0.32	0.42
2-Jul-09	2.22	0.35	0.30
6-Jul-09	2.21	...	0.35
7-Jul-09	2.20	...	0.35
8-Jul-09	2.20	0.26	0.34
9-Jul-09	2.20	...	0.33
10-Jul-09	2.20	...	0.44
13-Jul-09	2.20	0.25	0.31
14-Jul-09	2.20	0.22	0.31
15-Jul-09	2.20	...	0.32

16-Jul-09	2.20	...	0.28
17-Jul-09	2.19	...	0.35
20-Jul-09	2.19	0.26	0.31
21-Jul-09	2.20	...	0.29
22-Jul-09	2.19	...	0.33
23-Jul-09	2.20	...	0.31
24-Jul-09	2.20	...	0.31
27-Jul-09	2.20	...	0.31
28-Jul-09	2.20	...	0.30
29-Jul-09	2.20	...	0.30
30-Jul-09	2.20	...	0.30
31-Jul-09	2.20	...	0.30
3-Aug-09	2.20	0.26	0.30
4-Aug-09	2.20	0.22	0.34
5-Aug-09	2.20	0.25	0.30
6-Aug-09	2.20	...	0.30
7-Aug-09	2.20	...	0.30
10-Aug-09	2.20	0.21	0.30
11-Aug-09	2.19	0.24	0.29
12-Aug-09	2.19	0.33	0.28
13-Aug-09	2.19	...	0.26
14-Aug-09	2.19	...	0.28
17-Aug-09	2.18	0.26	0.28
18-Aug-09	2.19	0.25	0.26
19-Aug-09	2.19	0.22	0.28
20-Aug-09	2.19	0.21	0.29
21-Aug-09	2.19	...	0.35
24-Aug-09	2.19	...	0.27
25-Aug-09	2.19	...	0.29
26-Aug-09	2.19	...	0.23
27-Aug-09	2.19	...	0.26
28-Aug-09	2.18	0.19	0.29
31-Aug-09	2.18	...	0.26
1-Sep-09	2.18	0.15	0.24
2-Sep-09	2.17	0.18	0.26
3-Sep-09	2.17	0.17	0.23
4-Sep-09	2.18	...	0.25
8-Sep-09	2.17	0.19	0.25
9-Sep-09	2.17	0.19	0.24
10-Sep-09	2.17	0.16	0.25
11-Sep-09	2.17	...	0.25
14-Sep-09	2.17	0.20	0.24
15-Sep-09	2.17	0.20	0.25
16-Sep-09	2.17	...	0.24
17-Sep-09	2.18	...	0.22
18-Sep-09	2.18	0.18	0.21
21-Sep-09	2.18	0.17	0.22

22-Sep-09	2.18	0.21	0.21
23-Sep-09	2.18	0.22	0.23
24-Sep-09	2.17	...	0.23
25-Sep-09	2.17	...	0.20
28-Sep-09	2.17	0.20	0.21
29-Sep-09	2.17	0.22	0.21
30-Sep-09	2.16	0.23	0.17
1-Oct-09	2.16	0.20	0.23
2-Oct-09	2.14	0.23	0.22
5-Oct-09	2.16	0.19	0.22
6-Oct-09	2.15	0.21	0.23
7-Oct-09	2.15	0.22	0.21
8-Oct-09	2.16	0.18	0.20
9-Oct-09	2.16	...	0.21
13-Oct-09	2.16	...	0.21
14-Oct-09	2.15	...	0.18
15-Oct-09	2.15	...	0.20
16-Oct-09	2.15	0.18	0.22
19-Oct-09	2.17	0.18	0.19
20-Oct-09	2.17	0.18	0.22
21-Oct-09	2.17	...	0.23
22-Oct-09	2.16	0.16	0.21
23-Oct-09	2.16	0.15	0.22
26-Oct-09	2.16	...	0.22
27-Oct-09	2.16	...	0.25
28-Oct-09	2.16	0.24	0.23
29-Oct-09	2.16	0.15	0.22
30-Oct-09	2.16	0.14	0.21
2-Nov-09	2.16	0.14	0.20
3-Nov-09	2.15	0.15	0.18
4-Nov-09	2.16	0.15	0.22
5-Nov-09	2.15	0.15	0.19
6-Nov-09	2.15	...	0.22
9-Nov-09	2.15	0.14	0.19
10-Nov-09	2.15	0.18	0.21
12-Nov-09	2.15	...	0.19
13-Nov-09	2.14	...	0.20
16-Nov-09	2.14	0.15	0.20
17-Nov-09	2.14	...	0.21
18-Nov-09	2.14	...	0.17
19-Nov-09	2.14	...	0.22
20-Nov-09	2.13	...	0.17
23-Nov-09	2.13	0.14	0.17
24-Nov-09	2.13	...	0.19
25-Nov-09	2.13	...	0.19
27-Nov-09	2.13	...	0.19
30-Nov-09	2.14	0.14	0.19

1-Dec-09	2.14	...	0.20
2-Dec-09	2.14	0.14	0.20
3-Dec-09	2.15	0.12	0.20
4-Dec-09	2.15	0.18	0.20
7-Dec-09	2.15	0.16	0.20
8-Dec-09	2.15	0.18	0.20
9-Dec-09	2.15	...	0.21
10-Dec-09	2.15	0.17	0.18
11-Dec-09	2.15	0.17	0.21
14-Dec-09	2.16	0.18	0.21
15-Dec-09	2.18	0.18	0.20
16-Dec-09	2.17	...	0.21
17-Dec-09	2.16	...	0.19
18-Dec-09	2.16	...	0.20
21-Dec-09	2.16	...	0.18
22-Dec-09	2.16	...	0.18
23-Dec-09	2.16	...	0.20
24-Dec-09	2.16	...	0.19
28-Dec-09	2.17	...	0.25
29-Dec-09	2.18	...	0.20
30-Dec-09	2.17	...	0.14
31-Dec-09	2.17	...	...
4-Jan-10	2.16	...	0.15
5-Jan-10	2.16	...	0.16
6-Jan-10	2.16	...	0.18
7-Jan-10	2.15	...	0.20
8-Jan-10	2.15	...	0.20
11-Jan-10	2.15	...	0.16
12-Jan-10	2.14	...	0.15
13-Jan-10	2.14	0.16	0.17
14-Jan-10	2.14	0.14	0.16
15-Jan-10	2.14	0.14	0.16
19-Jan-10	2.14	0.13	0.17
20-Jan-10	2.14	...	0.17
21-Jan-10	2.14	0.07	0.16
22-Jan-10	2.15	...	0.18
25-Jan-10	2.15	...	0.19

Estimated TSLF loan rate* and comparable market interest rate

Dates on which TSLF loans were made

Percent

* Estimated TSLF loan rate = auction-based TSLF lending fee + 1-month term GC repo rate

Date	TSLF Collateral Schedule	TSLF loan term (days)	Auction-based TSLF lending fee	1-month term GC repo rate
28-Mar-08	2	28	0.33	2.00
4-Apr-08	1	28	0.16	2.00
11-Apr-08	2	28	0.25	1.90
18-Apr-08	1	28	0.10	1.90
25-Apr-08	2	28	0.25	1.90
2-May-08	1	28	0.10	1.85
9-May-08	2	28	0.25	1.85
16-May-08	1	28	0.10	1.95
23-May-08	2	28	0.25	1.85
30-May-08	1	28	0.10	1.90
6-Jun-08	2	31	0.25	1.90
13-Jun-08	1	28	0.10	1.95
20-Jun-08	2	28	0.25	1.95
27-Jun-08	1	28	0.11	2.00
7-Jul-08	2	25	0.25	2.00
11-Jul-08	1	28	0.10	2.00
18-Jul-08	2	28	0.25	1.95
25-Jul-08	1	28	0.12	2.00
1-Aug-08	2	28	0.25	1.90
8-Aug-08	1	28	0.13	1.95
15-Aug-08	2	28	0.25	2.00
22-Aug-08	1	28	0.14	1.95
29-Aug-08	2	28	0.25	1.95
5-Sep-08	1	28	0.15	1.95
12-Sep-08	2	28	0.25	2.00
18-Sep-08	2	28	3.00	1.75
18-Sep-08	2	14	2.50	1.75
19-Sep-08	1	28	1.51	1.75
25-Sep-08	2	7	0.25	1.75
26-Sep-08	2	27	1.02	2.00
2-Oct-08	2	28	1.51	1.50
3-Oct-08	1	28	0.42	1.35
10-Oct-08	2	27	3.05	0.75
16-Oct-08	2	28	3.22	0.75
17-Oct-08	1	28	0.46	1.00
23-Oct-08	2	28	0.50	1.10
30-Oct-08	2	29	0.38	0.50
31-Oct-08	1	28	0.12	0.50
6-Nov-08	2	28	0.25	0.55

13-Nov-08	2	28	0.25	0.25
14-Nov-08	1	28	0.10	0.25
20-Nov-08	2	28	0.25	0.45
25-Nov-08	2	7	0.50	0.25
28-Nov-08	2	28	0.25	0.45
28-Nov-08	1	28	0.10	0.45
4-Dec-08	2	29	0.31	0.25
11-Dec-08	2	28	0.25	0.20
12-Dec-08	1	28	0.10	0.20
18-Dec-08	2	28	0.25	0.20
23-Dec-08	2	13	0.50	0.10
26-Dec-08	1	28	0.10	0.25
26-Dec-08	2	27	0.25	0.25
2-Jan-09	2	27	0.25	0.05
8-Jan-09	2	28	0.25	0.10
9-Jan-09	1	28	0.10	0.15
15-Jan-09	2	28	0.25	0.20
22-Jan-09	2	28	0.25	0.20
23-Jan-09	1	28	0.10	0.20
29-Jan-09	2	28	0.25	0.15
5-Feb-09	2	28	0.25	0.25
6-Feb-09	1	28	0.10	0.25
12-Feb-09	2	28	0.25	0.25
19-Feb-09	2	28	0.25	0.25
20-Feb-09	1	28	0.10	0.30
26-Feb-09	2	28	0.25	0.30
5-Mar-09	2	28	0.25	0.25
6-Mar-09	1	28	0.10	0.25
12-Mar-09	2	28	0.25	0.25
19-Mar-09	2	28	0.25	0.20
20-Mar-09	1	28	0.11	0.25
26-Mar-09	2	28	0.25	0.20
2-Apr-09	2	21	0.25	0.20
9-Apr-09	2	28	0.25	0.15
16-Apr-09	2	21	0.25	0.15
23-Apr-09	2	29	0.25	0.15
7-May-09	2	29	0.25	0.15
22-May-09	2	28	0.25	0.15
5-Jun-09	2	27	0.25	0.15
19-Jun-09	2	28	0.25	0.15
2-Jul-09	2	15	0.25	0.15
17-Jul-09	2	28	0.25	0.15

Estimated TSLF Lending Rate*	1-month term MBS repo rate
2.33	2.35
2.16	2.30
2.15	2.40
2.00	2.15
2.15	2.15
1.95	1.90
2.10	1.95
2.05	2.00
2.10	2.00
2.00	2.20
2.15	2.00
2.05	2.05
2.20	2.20
2.11	2.35
2.25	2.10
2.10	2.20
2.20	2.25
2.12	2.20
2.15	2.30
2.08	2.20
2.25	2.25
2.09	2.20
2.20	2.20
2.10	2.10
2.25	2.15
4.75	2.15
4.25	2.15
3.26	2.15
2.00	2.30
3.02	2.30
3.01	2.00
1.77	2.00
3.80	1.65
3.97	2.25
1.46	2.00
1.60	1.90
0.88	0.85
0.62	1.25
0.80	1.40

0.50	1.05
0.35	0.75
0.70	0.95
0.75	0.75
0.70	0.65
0.55	0.65
0.56	0.30
0.45	0.75
0.30	0.80
0.45	0.80
0.60	0.35
0.35	0.35
0.50	0.35
0.30	0.25
0.35	0.15
0.25	0.15
0.45	0.30
0.45	0.30
0.30	0.30
0.40	0.30
0.50	0.35
0.35	0.35
0.50	0.35
0.50	0.35
0.40	0.40
0.55	0.40
0.50	0.35
0.35	0.35
0.50	0.35
0.45	0.25
0.36	0.25
0.45	0.20
0.45	0.25
0.40	0.20
0.40	0.15
0.40	0.15
0.40	0.15
0.40	0.15
0.40	0.15
0.40	0.20
0.40	0.15
0.40	0.15

PDCF loan rates and comparable market interest rate

Dates on which PDCF loans were made

Percent

Date	PDCF interest rate	Overnight GC repo rate	Overnight MBS repo rate
17-Mar-08	3.25	2.00	2.95
18-Mar-08	2.50	0.95	2.85
19-Mar-08	2.50	0.34	2.05
20-Mar-08	2.50	0.51	2.30
24-Mar-08	2.50	0.47	2.10
25-Mar-08	2.50	0.93	2.35
26-Mar-08	2.50	0.46	1.80
27-Mar-08	2.50	0.72	2.00
28-Mar-08	2.50	2.15	2.60
31-Mar-08	2.50	1.43	2.40
1-Apr-08	2.50	2.36	2.60
2-Apr-08	2.50	2.39	2.40
3-Apr-08	2.50	2.39	2.40
4-Apr-08	2.50	2.21	2.20
7-Apr-08	2.50	2.28	2.20
8-Apr-08	2.50	2.15	2.20
9-Apr-08	2.50	2.04	2.05
10-Apr-08	2.50	2.28	2.20
11-Apr-08	2.50	2.25	2.10
14-Apr-08	2.50	2.22	2.30
15-Apr-08	2.50	2.15	2.15
16-Apr-08	2.50	2.15	2.20
17-Apr-08	2.50	2.15	2.20
18-Apr-08	2.50	2.19	2.20
21-Apr-08	2.50	2.13	2.20
22-Apr-08	2.50	2.01	2.10
23-Apr-08	2.50	1.88	1.95
24-Apr-08	2.50	2.03	2.00
25-Apr-08	2.50	1.90	1.95
28-Apr-08	2.50	1.88	1.90
29-Apr-08	2.50	2.02	2.10
30-Apr-08	2.25	1.96	2.00
1-May-08	2.25	1.86	1.90
2-May-08	2.25	1.85	1.90
5-May-08	2.25	1.89	1.90
6-May-08	2.25	1.90	1.90
7-May-08	2.25	1.87	1.90
8-May-08	2.25	1.99	1.95
9-May-08	2.25	2.01	1.95
12-May-08	2.25	2.03	1.95
13-May-08	2.25	2.01	1.95

14-May-08	2.25	1.93	1.95
15-May-08	2.25	2.05	2.00
16-May-08	2.25	1.98	2.10
19-May-08	2.25	1.98	1.90
20-May-08	2.25	2.01	1.90
21-May-08	2.25	1.97	1.90
22-May-08	2.25	2.08	2.00
23-May-08	2.25	2.09	2.10
27-May-08	2.25	2.16	2.20
28-May-08	2.25	2.24	2.25
29-May-08	2.25	2.34	2.35
30-May-08	2.25	2.19	2.20
2-Jun-08	2.25	2.22	2.20
3-Jun-08	2.25	2.12	2.10
4-Jun-08	2.25	2.05	2.00
5-Jun-08	2.25	2.04	1.95
6-Jun-08	2.25	2.02	1.95
9-Jun-08	2.25	2.07	1.95
10-Jun-08	2.25	2.11	2.05
11-Jun-08	2.25	2.12	2.05
12-Jun-08	2.25	2.10	2.00
13-Jun-08	2.25	2.12	2.00
16-Jun-08	2.25	2.19	2.10
17-Jun-08	2.25	2.02	1.95
18-Jun-08	2.25	1.96	2.00
19-Jun-08	2.25	1.94	1.90
20-Jun-08	2.25	1.99	1.95
23-Jun-08	2.25	1.97	1.95
24-Jun-08	2.25	1.94	2.00
25-Jun-08	2.25	1.91	2.00
26-Jun-08	2.25	1.97	2.10
27-Jun-08	2.25	2.11	2.40
30-Jun-08	2.25	1.72	3.15
1-Jul-08	2.25	2.10	2.15
11-Jul-08	2.25	1.93	2.00
24-Jul-08	2.25	1.96	2.05
11-Sep-08	2.25	2.06	2.10
15-Sep-08	2.25	1.66	3.50
16-Sep-08	2.25	1.03	2.25
17-Sep-08	2.25	0.25	2.25
18-Sep-08	2.25	0.76	2.25
19-Sep-08	2.25	1.82	2.50
22-Sep-08	2.25	1.75	2.50
23-Sep-08	2.25	0.68	1.90
24-Sep-08	2.25	0.26	1.90
25-Sep-08	2.25	0.31	1.25
26-Sep-08	2.25	1.08	1.25

29-Sep-08	2.25	0.88	1.55
30-Sep-08	2.25	0.33	1.55
1-Oct-08	2.25	0.76	1.55
2-Oct-08	2.25	0.23	0.45
3-Oct-08	2.25	0.11	0.45
6-Oct-08	2.25	0.15	0.55
7-Oct-08	2.25	0.36	1.65
8-Oct-08	1.75	0.10	1.25
9-Oct-08	1.75	0.21	1.25
10-Oct-08	1.75	0.10	1.25
14-Oct-08	1.75	0.10	1.25
15-Oct-08	1.75	0.12	1.25
16-Oct-08	1.75	0.11	0.75
17-Oct-08	1.75	0.11	0.75
20-Oct-08	1.75	0.31	0.75
21-Oct-08	1.75	0.96	1.05
22-Oct-08	1.75	1.01	1.10
23-Oct-08	1.75	1.03	1.15
24-Oct-08	1.75	0.82	1.05
27-Oct-08	1.75	0.96	1.20
28-Oct-08	1.75	0.86	0.85
29-Oct-08	1.25	0.21	0.30
30-Oct-08	1.25	0.20	0.15
31-Oct-08	1.25	0.15	0.25
3-Nov-08	1.25	0.26	0.20
4-Nov-08	1.25	0.16	0.05
5-Nov-08	1.25	0.14	0.10
6-Nov-08	1.25	0.14	0.10
7-Nov-08	1.25	0.18	0.10
10-Nov-08	1.25	0.15	0.15
12-Nov-08	1.25	0.17	0.15
13-Nov-08	1.25	0.26	0.15
14-Nov-08	1.25	0.17	0.10
17-Nov-08	1.25	0.19	0.15
18-Nov-08	1.25	0.27	0.25
19-Nov-08	1.25	0.30	0.25
20-Nov-08	1.25	0.28	0.40
21-Nov-08	1.25	0.49	0.60
24-Nov-08	1.25	0.58	0.50
25-Nov-08	1.25	0.40	0.25
26-Nov-08	1.25	0.34	0.30
28-Nov-08	1.25	0.25	0.30
1-Dec-08	1.25	0.30	0.30
2-Dec-08	1.25	0.29	0.20
3-Dec-08	1.25	0.20	0.10
4-Dec-08	1.25	0.17	0.10
5-Dec-08	1.25	0.03	0.03

8-Dec-08	1.25	0.02	0.05
9-Dec-08	1.25	0.02	0.05
10-Dec-08	1.25	0.01	0.05
11-Dec-08	1.25	0.03	0.10
12-Dec-08	1.25	0.08	0.10
15-Dec-08	1.25	0.08	0.10
16-Dec-08	0.50	0.10	0.05
17-Dec-08	0.50	0.05	0.05
18-Dec-08	0.50	0.03	0.05
19-Dec-08	0.50	0.04	0.10
22-Dec-08	0.50	0.05	0.10
23-Dec-08	0.50	0.06	0.10
24-Dec-08	0.50	0.07	0.10
26-Dec-08	0.50	0.08	0.10
29-Dec-08	0.50	0.06	0.05
30-Dec-08	0.50	0.05	0.05
31-Dec-08	0.50	0.03	0.05
2-Jan-09	0.50	0.07	0.05
5-Jan-09	0.50	0.07	0.10
6-Jan-09	0.50	0.05	0.05
7-Jan-09	0.50	0.04	0.10
8-Jan-09	0.50	0.06	0.10
9-Jan-09	0.50	0.07	0.05
12-Jan-09	0.50	0.06	0.05
13-Jan-09	0.50	0.07	0.10
14-Jan-09	0.50	0.17	0.25
15-Jan-09	0.50	0.21	0.25
16-Jan-09	0.50	0.28	0.30
20-Jan-09	0.50	0.21	0.30
21-Jan-09	0.50	0.19	0.25
22-Jan-09	0.50	0.26	0.30
23-Jan-09	0.50	0.24	0.30
26-Jan-09	0.50	0.17	0.25
27-Jan-09	0.50	0.12	0.15
28-Jan-09	0.50	0.19	0.20
29-Jan-09	0.50	0.23	0.30
30-Jan-09	0.50	0.26	0.25
2-Feb-09	0.50	0.30	0.30
3-Feb-09	0.50	0.23	0.30
4-Feb-09	0.50	0.24	0.25
5-Feb-09	0.50	0.29	0.30
6-Feb-09	0.50	0.26	0.30
9-Feb-09	0.50	0.26	0.25
10-Feb-09	0.50	0.26	0.20
11-Feb-09	0.50	0.26	0.20
12-Feb-09	0.50	0.28	0.25
13-Feb-09	0.50	0.30	0.30

17-Feb-09	0.50	0.33	0.30
18-Feb-09	0.50	0.25	0.30
19-Feb-09	0.50	0.26	0.20
20-Feb-09	0.50	0.28	0.25
23-Feb-09	0.50	0.25	0.25
24-Feb-09	0.50	0.24	0.25
25-Feb-09	0.50	0.24	0.20
26-Feb-09	0.50	0.29	0.25
27-Feb-09	0.50	0.26	0.25
2-Mar-09	0.50	0.31	0.25
3-Mar-09	0.50	0.27	0.20
4-Mar-09	0.50	0.26	0.25
5-Mar-09	0.50	0.29	0.25
6-Mar-09	0.50	0.26	0.25
9-Mar-09	0.50	0.28	0.25
10-Mar-09	0.50	0.28	0.25
11-Mar-09	0.50	0.26	0.20
12-Mar-09	0.50	0.26	0.20
13-Mar-09	0.50	0.11	0.10
16-Mar-09	0.50	0.25	0.20
17-Mar-09	0.50	0.23	0.20
18-Mar-09	0.50	0.19	0.15
19-Mar-09	0.50	0.22	0.20
20-Mar-09	0.50	0.22	0.15
23-Mar-09	0.50	0.25	0.20
24-Mar-09	0.50	0.22	0.20
25-Mar-09	0.50	0.17	0.10
26-Mar-09	0.50	0.13	0.10
27-Mar-09	0.50	0.15	0.10
30-Mar-09	0.50	0.15	0.15
31-Mar-09	0.50	0.17	0.20
1-Apr-09	0.50	0.24	0.20
2-Apr-09	0.50	0.22	0.15
3-Apr-09	0.50	0.17	0.10
6-Apr-09	0.50	0.16	0.10
7-Apr-09	0.50	0.15	0.10
8-Apr-09	0.50	0.19	0.15
9-Apr-09	0.50	0.17	0.15
13-Apr-09	0.50	0.17	0.15
14-Apr-09	0.50	0.17	0.10
15-Apr-09	0.50	0.12	0.10
16-Apr-09	0.50	0.13	0.05
17-Apr-09	0.50	0.15	0.10
20-Apr-09	0.50	0.15	0.15
21-Apr-09	0.50	0.14	0.10
22-Apr-09	0.50	0.14	0.10
23-Apr-09	0.50	0.15	0.10

24-Apr-09	0.50	0.14	0.05
27-Apr-09	0.50	0.14	0.10
28-Apr-09	0.50	0.14	0.10
29-Apr-09	0.50	0.14	0.10
30-Apr-09	0.50	0.16	0.15
1-May-09	0.50	0.23	0.20
4-May-09	0.50	0.24	0.20
5-May-09	0.50	0.23	0.20
6-May-09	0.50	0.21	0.15
7-May-09	0.50	0.21	0.15
8-May-09	0.50	0.19	0.15
11-May-09	0.50	0.20	0.10
12-May-09	0.50	0.16	0.15

AMLF loan rate and comparable market interest rates

Dates on which AMLF loans were made

Percent

Date	AMLF Interest Rate	30-day term federal funds rate	90-day term federal funds rate	30-day AA ABCP rate
22-Sep-08	2.25	1.98	1.92	4.57
23-Sep-08	2.25	1.93	1.86	3.70
24-Sep-08	2.25	1.90	1.80	3.68
25-Sep-08	2.25	1.89	1.79	3.72
26-Sep-08	2.25	1.81	1.67	5.55
29-Sep-08	2.25	1.81	1.58	4.23
30-Sep-08	2.25	1.81	1.70	6.05
1-Oct-08	2.25	1.74	1.63	4.19
2-Oct-08	2.25	1.56	1.47	4.08
3-Oct-08	2.25	1.41	1.42	4.06
6-Oct-08	2.25	1.38	1.32	4.03
7-Oct-08	2.25	1.61	1.36	5.45
8-Oct-08	1.75	1.50	1.24	4.43
9-Oct-08	1.75	1.46	1.24	4.33
10-Oct-08	1.75	1.32	1.14	4.77
14-Oct-08	1.75	1.29	1.18	4.43
15-Oct-08	1.75	1.23	1.10	4.70
16-Oct-08	1.75	1.21	1.10	3.95
21-Oct-08	1.75	1.07	1.07	3.51
22-Oct-08	1.75	1.10	1.00	3.19
24-Oct-08	1.75	1.05	0.89	2.97
4-Nov-08	1.25	0.51	0.63	1.95
13-Nov-08	1.25	0.42	0.54	1.31
21-Nov-08	1.25	0.42	0.46	1.25
26-Nov-08	1.25	0.42	0.41	1.39
1-Dec-08	1.25	0.40	0.40	1.72
8-Dec-08	1.25	0.24	0.34	1.68
6-Jan-09	0.50	0.15	0.21	0.60
16-Jan-09	0.50	0.14	0.19	0.53
22-Jan-09	0.50	0.17	0.23	0.60
26-Jan-09	0.50	0.16	0.25	0.51
27-Jan-09	0.50	0.16	0.24	0.56
28-Jan-09	0.50	0.16	0.22	0.52
29-Jan-09	0.50	0.16	0.22	0.55
30-Jan-09	0.50	0.16	0.27	0.58
3-Feb-09	0.50	0.23	0.26	0.54
4-Feb-09	0.50	0.24	0.28	0.49
12-Feb-09	0.50	0.23	0.26	0.82
23-Feb-09	0.50	0.22	0.24	0.72
26-Feb-09	0.50	0.22	0.25	0.95
5-Mar-09	0.50	0.23	0.26	0.80

12-Mar-09	0.50	0.22	0.26	0.71
24-Apr-09	0.50	0.15	0.19	0.47
30-Apr-09	0.50	0.15	0.20	0.85
5-May-09	0.50	0.20	0.21	0.62
6-May-09	0.50	0.20	0.21	0.55
7-May-09	0.50	0.20	0.21	0.51
8-May-09	0.50	0.19	0.21	0.48

90-day AA

ABCP rate

3.52
3.27
4.20
3.80
5.25
4.06
4.41
4.22
4.49
4.38
4.20
4.66
4.85
4.66
4.55
4.49
4.48
4.23
3.75
3.31
3.10
2.30
1.97
2.30
3.04
1.89
2.77
0.65
0.77
0.62
2.38
0.77
0.89
0.95
0.79
0.76
0.70
0.88
0.85
0.90
0.83

0.75

0.64

3.01

0.56

0.59

0.50

0.59

Single-tranche open market operation auction statistics and comparable market interest rates

Dates on which ST OMOs were conducted

Percent

Date	Term (days)	Auction stop-out rate	Weighted avg. auction rate	4-week Treasury bill yield
7-Mar-08	28	2.75	2.84	1.64
11-Mar-08	28	2.60	2.67	1.79
18-Mar-08	28	2.25	2.32	0.46
25-Mar-08	28	2.38	2.40	0.82
4-Apr-08	23	2.35	2.36	1.47
8-Apr-08	28	2.26	2.27	1.29
15-Apr-08	28	2.15	2.17	0.84
22-Apr-08	28	2.10	2.13	0.59
29-Apr-08	28	2.06	2.10	1.11
6-May-08	28	2.01	2.04	1.33
13-May-08	28	2.03	2.05	1.74
20-May-08	28	2.02	2.03	1.90
27-May-08	28	2.05	2.06	1.90
3-Jun-08	28	2.15	2.15	1.90
10-Jun-08	28	2.20	2.23	1.90
17-Jun-08	28	2.20	2.23	1.78
24-Jun-08	28	2.12	2.20	1.46
1-Jul-08	28	2.12	2.15	1.73
8-Jul-08	28	2.16	2.18	1.78
15-Jul-08	28	2.16	2.17	1.26
22-Jul-08	28	2.18	2.20	1.39
29-Jul-08	28	2.18	2.19	1.66
5-Aug-08	28	2.19	2.21	1.56
12-Aug-08	28	2.24	2.25	1.70
19-Aug-08	28	2.21	2.23	1.74
26-Aug-08	28	2.18	2.22	1.66
2-Sep-08	28	2.18	2.21	1.61
9-Sep-08	28	2.17	2.25	1.49
16-Sep-08	28	2.37	2.49	0.26
23-Sep-08	28	2.67	3.02	0.36
30-Sep-08	28	2.31	2.45	0.76
7-Oct-08	28	3.26	3.51	0.31
14-Oct-08	28	2.00	2.47	0.11
21-Oct-08	28	1.75	1.88	0.46
28-Oct-08	28	1.10	1.52	0.18
4-Nov-08	28	0.75	0.99	0.15
10-Nov-08	28	0.55	0.85	0.10
18-Nov-08	28	0.40	0.66	0.09
25-Nov-08	28	0.55	0.65	0.04
2-Dec-08	28	0.30	0.45	0.03
9-Dec-08	28	1.16	1.18	0.03

16-Dec-08	28	0.26	0.58	0.01
23-Dec-08	28	0.10	0.25	0.01
30-Dec-08	28	0.01	0.10	0.02

1-month MBS

repo rate

2.80

2.80

2.10

2.35

2.30

2.30

2.15

2.20

2.20

1.90

2.00

2.00

2.00

2.05

2.00

2.10

2.20

2.20

2.10

2.15

2.25

2.20

2.15

2.20

2.25

2.15

2.20

2.15

2.15

2.30

2.30

1.45

1.40

1.85

1.45

1.65

1.30

0.95

0.75

0.85

0.25

1.00
0.35
0.90