

CPFF Weekly Update

Dina Marchioni to: Timothy Geithner, Donald L Kohn, William Dudley, Sandy Krieger, Anne Baum, Meg McConnell, Michael Schetzel, Richard Dzina, Susan McLaughlin, Brian F Madigan,
Cc: Evan Brown, Rania C Jamal

11/06/2008 06:35 PM

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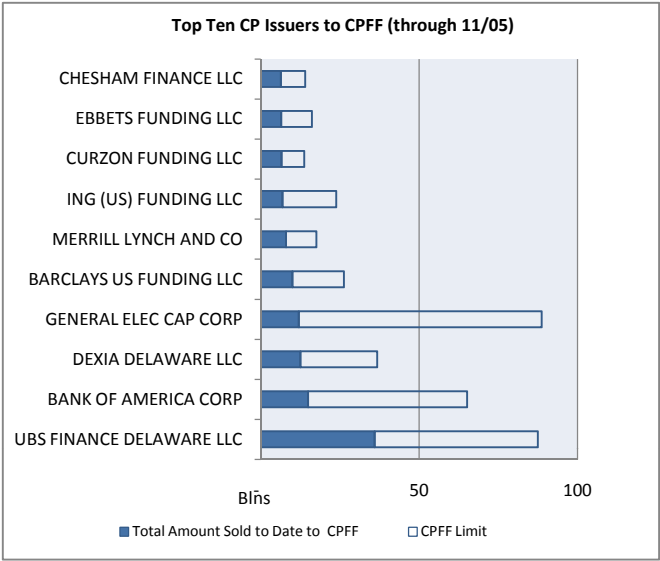
- CP Weekly 110608.pdf

Dina Marchioni
CPFF Project Team
Federal Reserve Bank of New York
(212) 720-2269

NR



Top CP Issuers to CPFF



NR

NR

CPFF Weekly Update

Dina Marchioni to: Timothy Geithner, Donald L Kohn, William Dudley, Sandy Krieger, Anne Baum, Meg McConnell, Michael Schetzel, Richard Dzina, Susan McLaughlin, Brian F Madigan,
Cc: Evan Brown, Rania C Jamal

11/13/2008 09:09 PM

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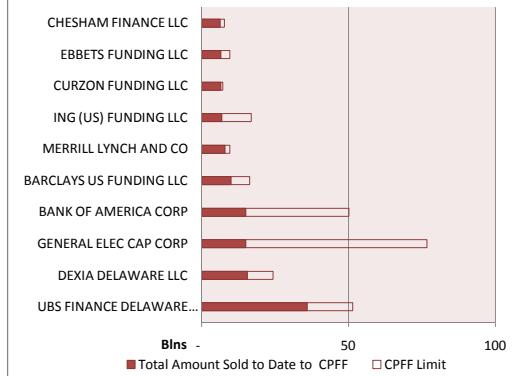
CPFF weekly 111308.pdf

Dina Marchioni
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CPFF WEEKLY SUMMARY (11/06/2008 to 11/12/2008)

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Top CP Issuers to CPFF



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Issuer Name

GENWORTH FINANCIAL INC
INTL LEASE FINANCE CORP
CURZON FUNDING LLC
PB FINANCE (DELAWARE)
HARLEY-DAVIDSON FUNDING
SHINHAN BANK NEW YORK
OLD REPUBLIC CAPITAL
HARTFORD FINL SERVICES
VERIZON COMMUNICATIONS
TORCHMARK CORP
PRUDENTIAL FINANCIAL INC
AIG FUNDING INC

NR

NR

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CPFF Weekly Update (11/19/08)

Dina Marchioni to: Timothy Geithner, Donald L Kohn, William Dudley, Sandy Krieger, Anne Baum, Meg McConnell, Michael Schetzel, Richard Dzina, Susan McLaughlin, Brian F Madigan,
Cc: Evan Brown, Rania C Jamal

11/20/2008 07:42 PM

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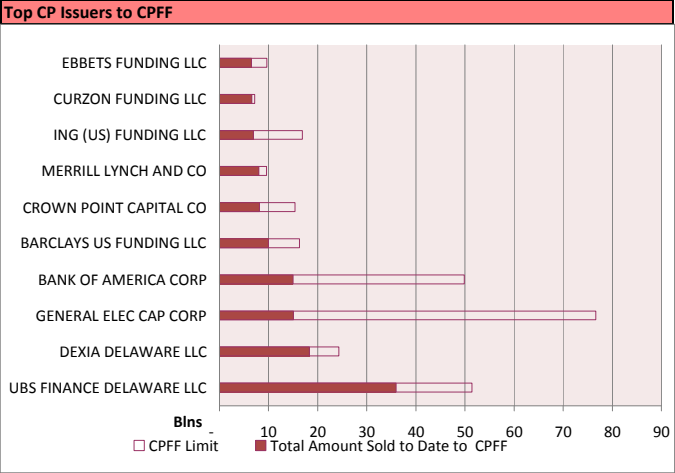
CPFF Weekly 112008.pdf

Dina Marchioni

Treasury Market Policy, Markets Group
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CPFF WEEKLY SUMMARY (11/06/2008 to 11/12/2008)

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NR	
Issuer Name	NR
GENWORTH	
INTL LEASE FINANCE	
CURZON FUNDING	
PB FINANCE	
HARLEY-DAVIDSON	
SHINHAN BANK NY	
OLD REPUBLIC CAP	
HARTFORD FINANCIAL	
VERIZON	
TORCHMARK CORP	
PRUDENTIAL FINANCIAL IN	
AIG FUNDING INC	

NR

CPFF Weekly Update

Dina Marchioni to: Timothy Geithner, Donald L Kohn, William Dudley, Sandy Krieger, Anne Baum, Meg McConnell, Michael Schetzel, Richard Dzina, Susan McLaughlin, Brian F Madigan,
Cc: Evan Brown, Katherine Lewis

12/04/2008 06:15 PM

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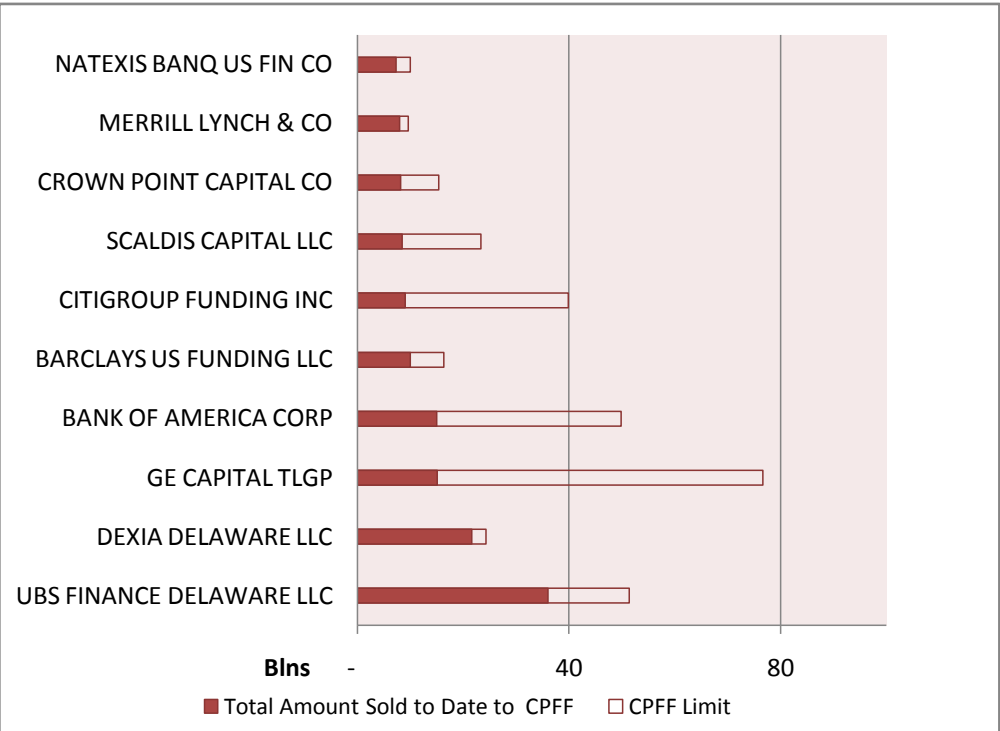
CPFF Weekly 120408.pdf

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CPFF: (212) 720-1450

CPFF WEEKLY SUMMARY (11/27/2008 to 12/03/2008)

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Top CP Issuers to CPFF



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Issuer Name	NR
GENWORTH	
INTL LEASE FINANCE^	
CURZON FUNDING^	
PB FINANCE	
HARLEY-DAVIDSON	
SHINHAN BANK NY	
OLD REPUBLIC CAP	
HARTFORD FINANCIAL	
VERIZON	
TORCHMARK CORP	
PRUDENTIAL FINANCIAL IN	
AIG FUNDING INC^	

NR

CPFF Weekly Update

Dina Marchioni to: Timothy Geithner, Donald L Kohn, William Dudley, Sandy Krieger, Anne Baum, Meg McConnell, Michael Schetzel, Richard Dzina, Susan McLaughlin, Brian F Madigan,
Cc: Evan Brown, Katherine Lewis

12/11/2008 06:59 PM

History: This message has been forwarded.

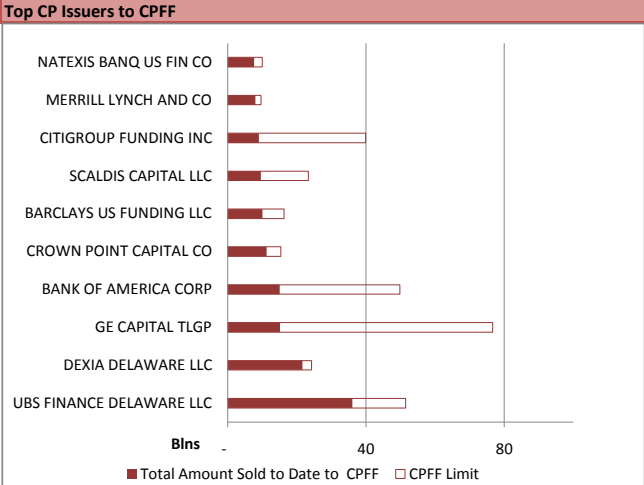
NR



CPFF Weekly 121008.pdf

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CPFF WEEKLY SUMMARY (12/03/2008 to 12/10/2008)
NR



NR

Issuer Name
GENWORTH
INTL LEASE FINANCE^
CURZON FUNDING^
PB FINANCE
HARLEY-DAVIDSON
SHINHAN BANK NY
OLD REPUBLIC CAP
HARTFORD FINANCIAL
VERIZON
TORCHMARK CORP
PRUDENTIAL FINANCIAL IN
AIG FUNDING INC^
NEW CENTER ASSET TRUST
LOCKHART FUNDING LLC

NR

CPFF Weekly Update

Dina Marchioni to: Timothy Geithner, Donald L Kohn, William Dudley, Sandy Krieger, Anne Baum, Meg McConnell, Michael Schetzel, Richard Dzina, Susan McLaughlin, Brian F Madigan,
Cc: Evan Brown, Katherine Lewis, Robert D Patalano

12/18/2008 06:21 PM

History: This message has been forwarded.

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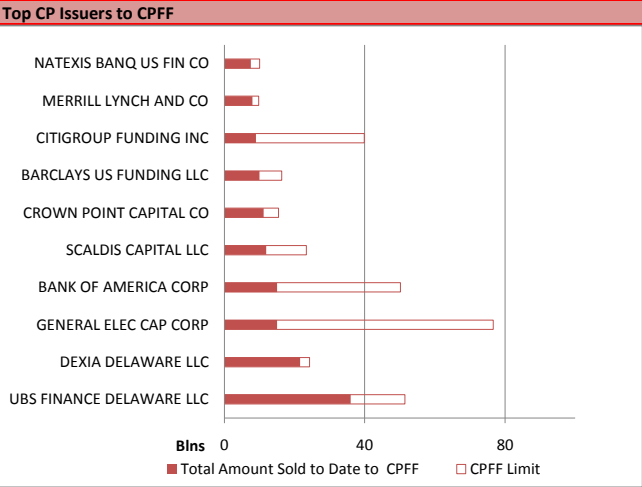


CPFF Weekly 121708.pdf

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CPFF WEEKLY SUMMARY (12/10/2008 to 12/17/2008)

NR



NR

Issuer Name	NR
GENWORTH	
INTL LEASE FINANCE^	
CURZON FUNDING^	
PB FINANCE	
HARLEY-DAVIDSON	
SHINHAN BANK NY	
OLD REPUBLIC CAP	
HARTFORD FINANCIAL	
VERIZON	
TORCHMARK CORP	
PRUDENTIAL FINANCIAL IN	
AIG FUNDING INC^	
NEW CENTER ASSET TRUST	

NR

CPFF Weekly Update

Evan Brown to: Andrew Danzig, Anne Baum, Brian F Madigan, Briana Ligon,
Donald L Kohn, Glenn Roder, James A Clouse, Jonathan
Stewart, Karen Joseph, Katherine Lewis, Kristin Mayer,

12/26/2008 01:46 PM

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CPFF Weekly 122408.pdf

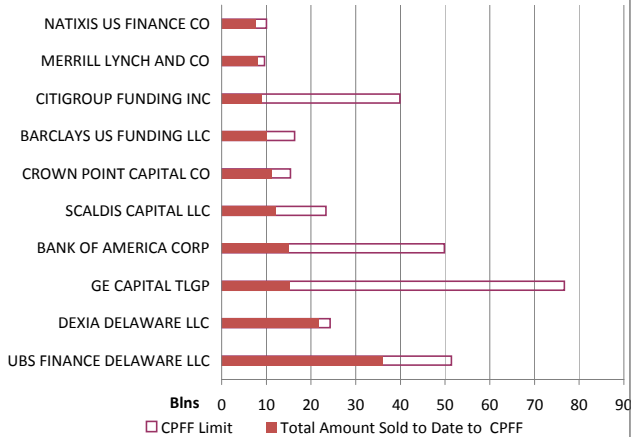
Evan Brown

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CPFF WEEKLY SUMMARY (12/17/2008 to 12/24/2008)

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Top CP Issuers to CPFF



NR

Issuer Name
GENWORTH
INTL LEASE FINANCE^
CURZON FUNDING^
PB FINANCE
HARLEY-DAVIDSON
LINCOLN NATIONAL
SHINHAN BANK NY
OLD REPUBLIC CAP
HARTFORD FINANCIAL
VERIZON
TORCHMARK CORP
PRUDENTIAL FINANCIAL IN
AIG FUNDING INC^
NEW CENTER ASSET TRUST

NR

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CPFF Weekly Update

Evan Brown to: Andrew Danzig, Anne Baum, Brian F Madigan, Donald L
Kohn, Glenn Roder, James A Clouse, Jonathan Stewart,
Karen Joseph, Katherine Lewis, Kristin Mayer, Maria

01/02/2009 01:35 PM

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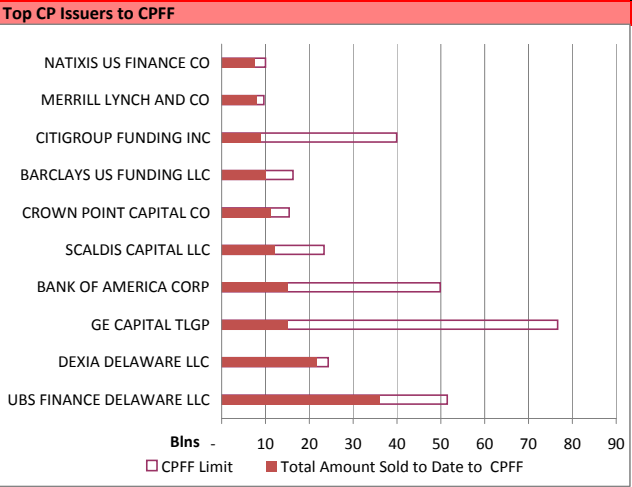
Evan Brown
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CPFF Weekly 123108.pdf

CPFF WEEKLY SUMMARY (12/24/2008 to 12/31/2008)

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NR	
Issuer Name	
GENWORTH	
INTL LEASE FINANCE^	
CURZON FUNDING^	
PB FINANCE	
HARLEY-DAVIDSON	
LINCOLN NATIONAL	
SHINHAN BANK NY	
OLD REPUBLIC CAP	
HARTFORD FINANCIAL	
VERIZON	
TORCHMARK CORP	
PRUDENTIAL FINANCIAL IN	
AIG FUNDING INC^	
NEW CENTER ASSET TRUST	

NR

CPFF Weekly Update

Kristin Mayer to: Dina Marchioni, Andrew Danzig, Anne Baum, Brian F
Madigan, Christine Cumming, Donald L Kohn, Evan Brown,
Glenn Roder, James A Clouse, Jonathan Stewart, Karen

01/15/2009 08:07 PM

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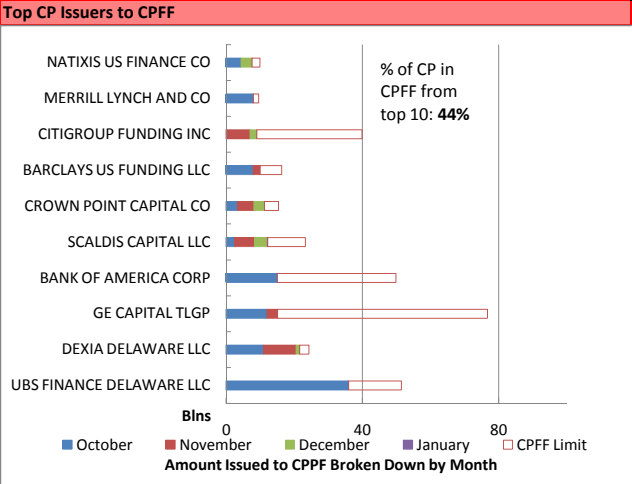


CPFF Weekly 011509.pdf

Kristy Mayer
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Work: 212-720-8090

NR
kristin.mayer@ny.frb.org

NR



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Issuer Name
GENWORTH**
INTL LEASE FINANCE^
CURZON FUNDING^
PB FINANCE
HARLEY-DAVIDSON
LINCOLN NATIONAL
SHINHAN BANK NY
OLD REPUBLIC CAP
HARTFORD FINANCIAL
VERIZON
TORCHMARK CORP
PRUDENTIAL FINANCIAL IN
AIG FUNDING INC^
NEW CENTER ASSET TRUST

NR

CPFF Weekly Update

Kristin Mayer to: Dina Marchioni, Andrew Danzig, Anne Baum, Brian F
Madigan, Christine Cumming, Donald L Kohn, Evan Brown,
Glenn Roder, James A Clouse, Jonathan Stewart, Karen

01/22/2009 08:00 PM

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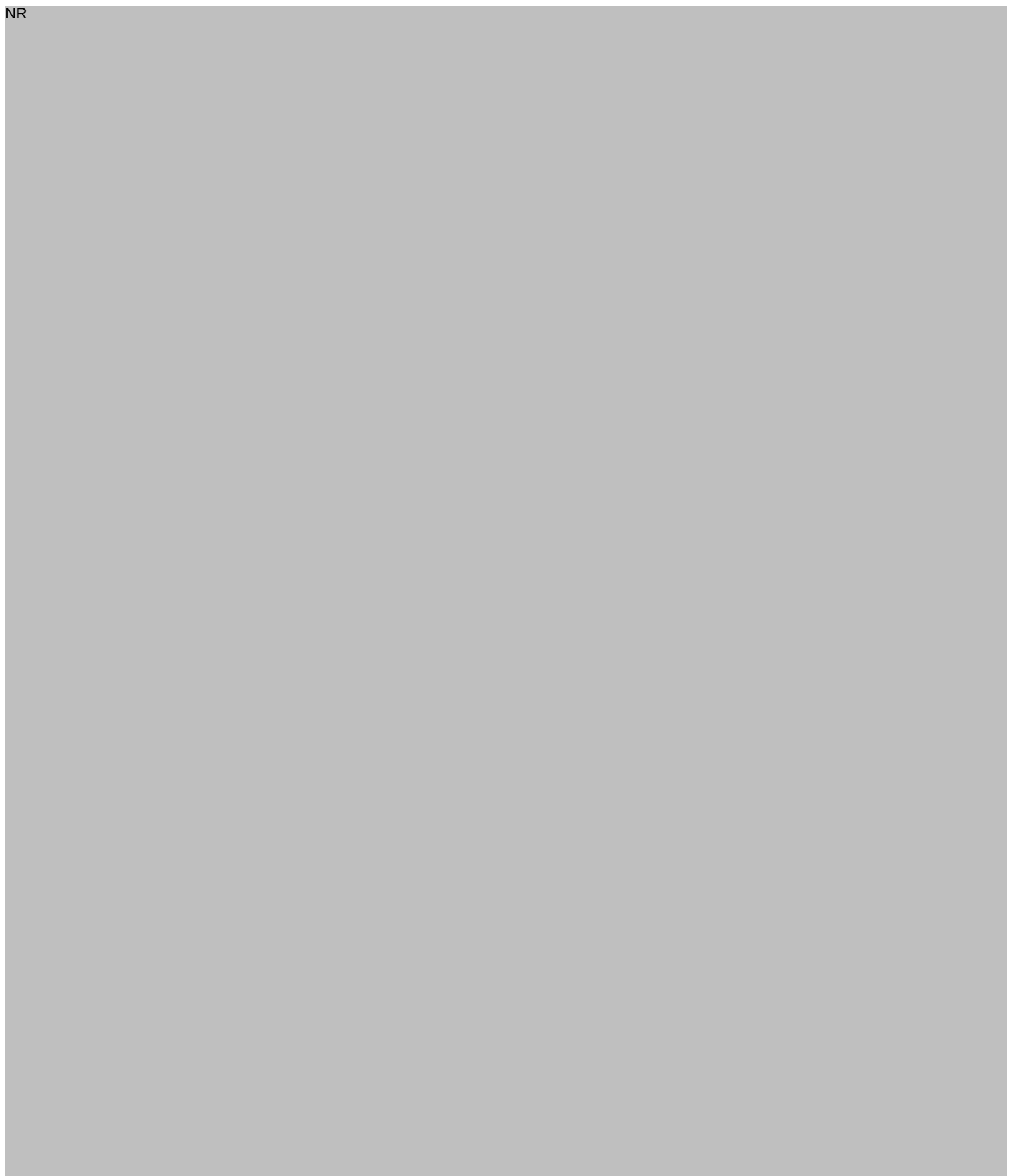
NR Activity picked up slightly this week, largely due to an \$11 billion purchase of FDIC-insured commercial paper from Citigroup. NR

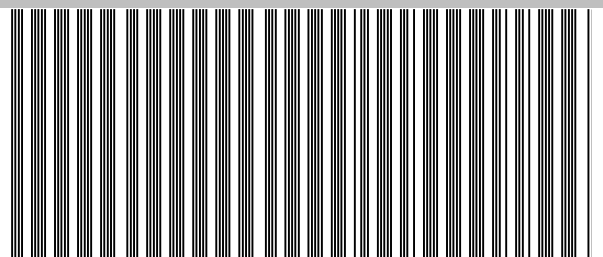
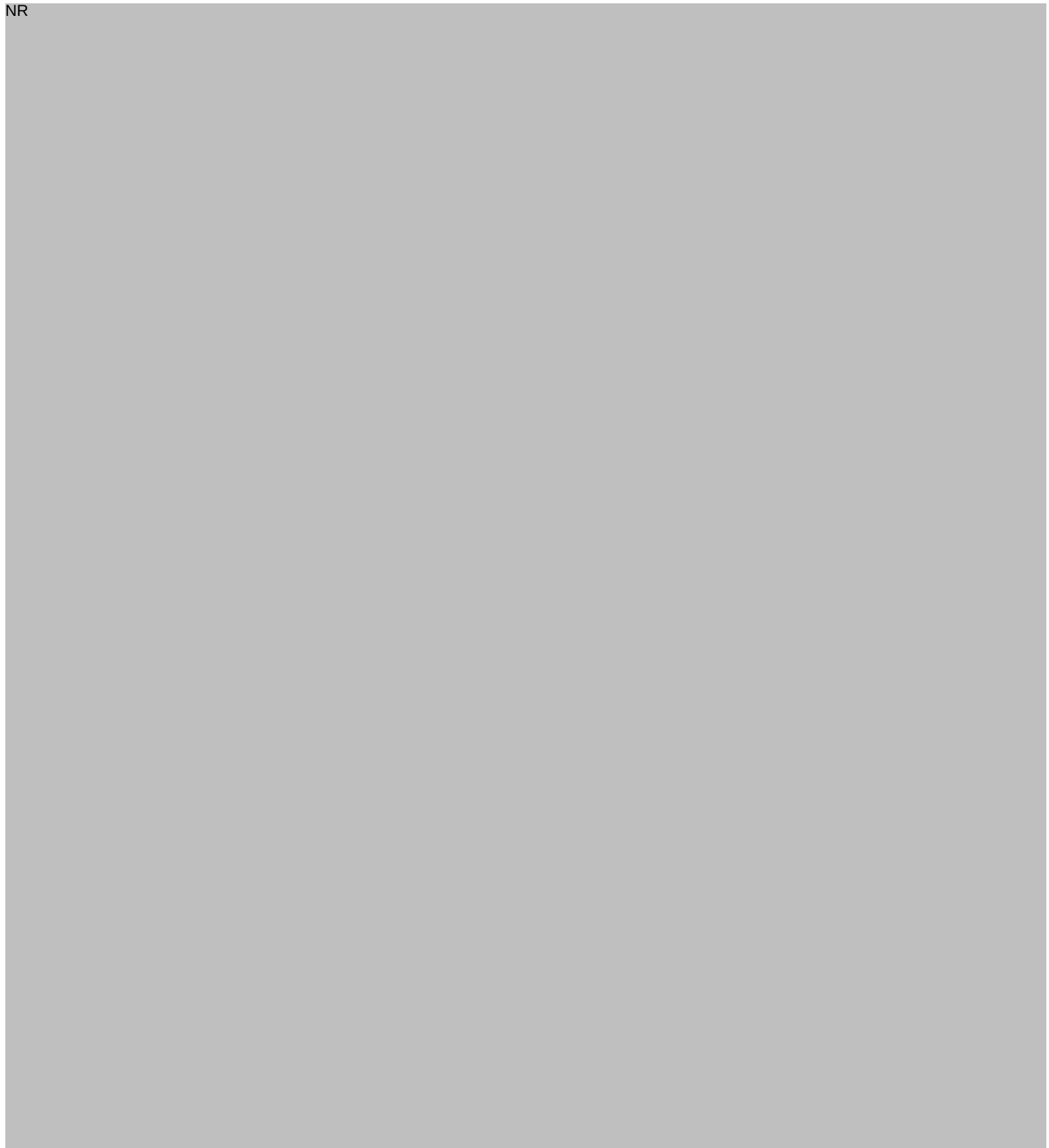
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NR



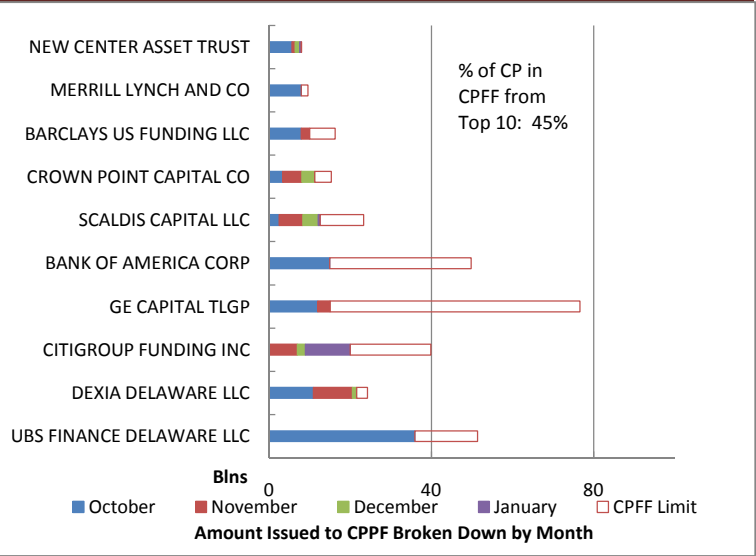
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RISK ASSESSMENT

Top CP Issuers to CPFF by Issuer



NR

NR

Issuer Name
GENWORTH**
CURZON FUNDING^
INTL LEASE FINANCE**^
NIGHTINGALE FINANCE LLC
MEMBERS UNITED FINANCE
PB FINANCE
HARTFORD FINANCIAL
VERIZON
HARLEY-DAVIDSON
TORCHMARK CORP
PRUDENTIAL FINANCIAL INC
AIG FUNDING INC^
SHINHAN BANK NY
LINCOLN NATIONAL
OLD REPUBLIC CAP
NEW CENTER ASSET TRUST

NR

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Fw: CPFF Weekly Update (for distribution)

Patrick M Parkinson to: william.r.nelson, mark.vanderweide, anna.l.hewko,
Gustavo A Suarez

01/23/2009 07:31 AM

----- Forwarded by Patrick M Parkinson/BOARD/FRS on 01/23/2009 07:31 AM -----

Kristin

Mayer/NY/FRS@FR
S

To Patrick M Parkinson/BOARD/FRS@BOARD

cc

01/22/2009 08:04
PM

Subject CPFF Weekly Update (for distribution)

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CPFF Weekly Update (Revised)

Kristin Mayer to: Andrew Danzig, Anne Baum, Brian F Madigan, Christine Cumming, Dina Marchioni, Donald L Kohn, Evan Brown, Glenn Roder, James A Clouse, Jonathan Stewart, Karen

01/30/2009 10:37 AM

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090129 CPFF Weekly (revised).pdf

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kristin.mayer@ny.frb.org



RISK ASSESSMENT

NR

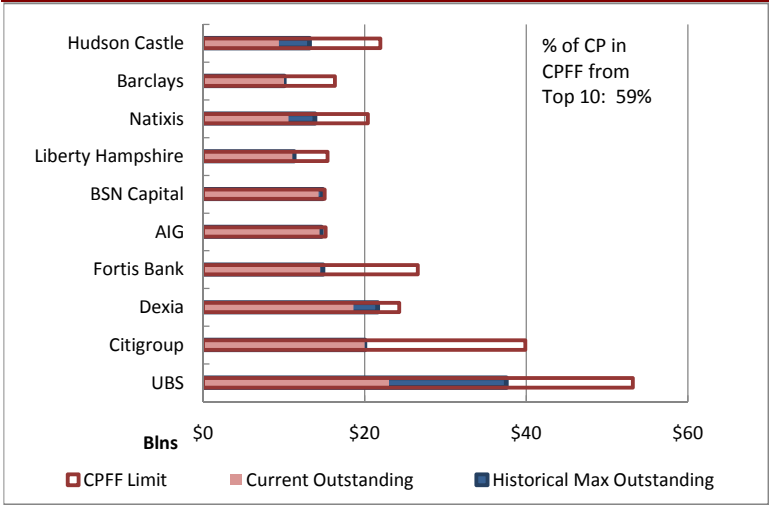
NR

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Issuer Name	Change in CPFF Holdings from 1/21 (\$Bn)	CPFF Holdings on 1/28 (\$Bn)
GENWORTH*	-88%	\$0.03
HARLEY-DAVIDSON	-11%	\$1.20
CURZON FUNDING	1%	\$6.85
NIGHTINGALE FINANCE LLC	0%	\$1.09
PB FINANCE	-100%	\$0.00
HARTFORD FINANCIAL	0%	\$0.38
TORCHMARK CORP	0%	\$0.31
PRUDENTIAL FINANCIAL INC	-100%	\$0.00
AIG FUNDING INC^	-3%	\$6.49
SHINHAN BANK NY	0%	\$0.08
LINCOLN NATIONAL	0%	\$0.10
OLD REPUBLIC CAP	0%	\$0.13
NEW CENTER ASSET TRUST	-1%	\$7.93
NEPTUNE FUNDING	0%	\$1.49
BELMONT FUNDING	-43%	\$2.38

NR

Top 10 Issuers by Parent Company



CPFF Weekly Update

Kristin Mayer to: Andrew Danzig, Anne Baum, Brian F Madigan, Christine Cumming, Dina Marchioni, Donald L Kohn, Glenn Roder, James A Clouse, Jonathan Stewart, Karen Joseph,

02/12/2009 06:51 PM

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In addition, the CPFF had one new registrant - Allied Irish Banks, NR

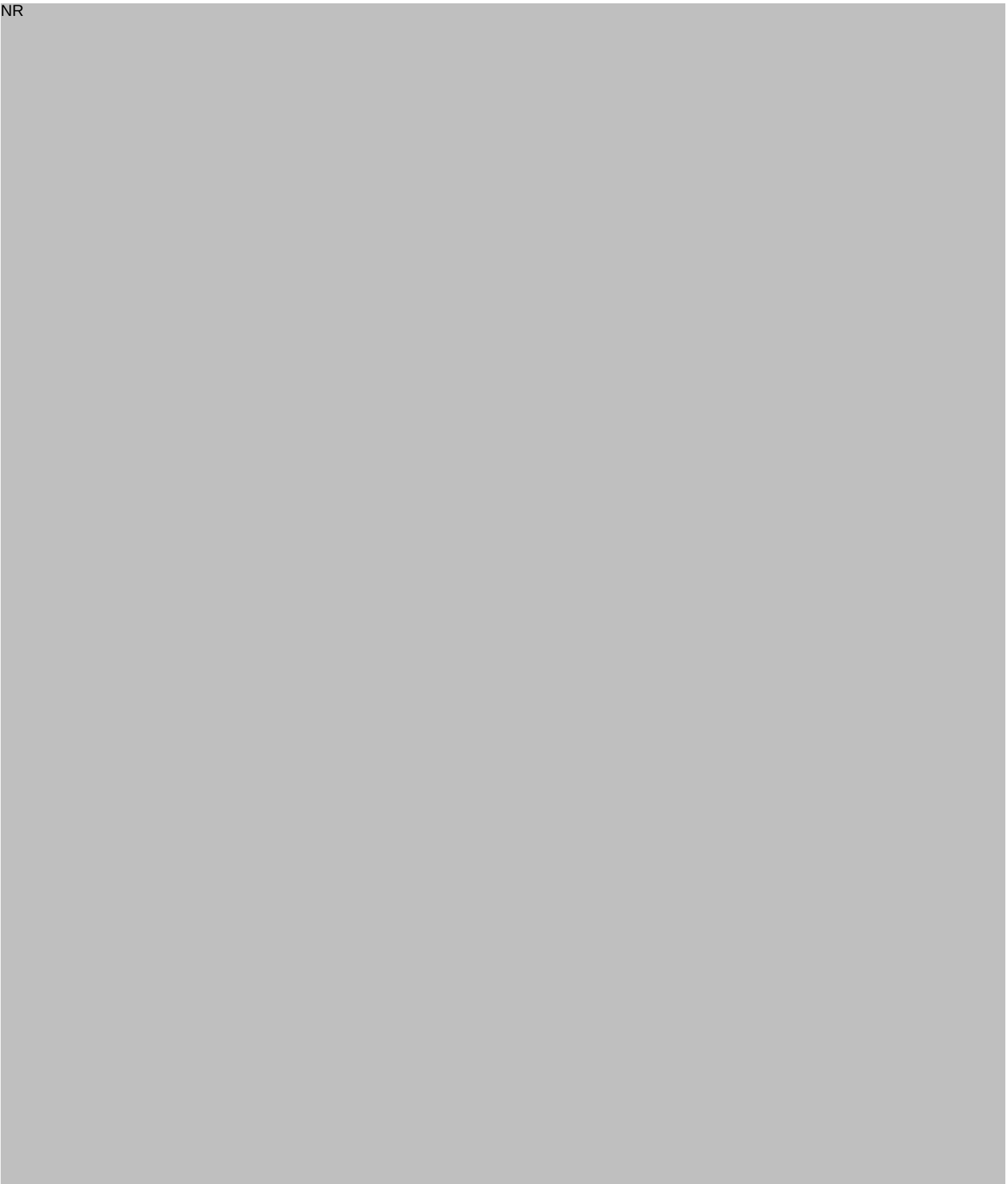
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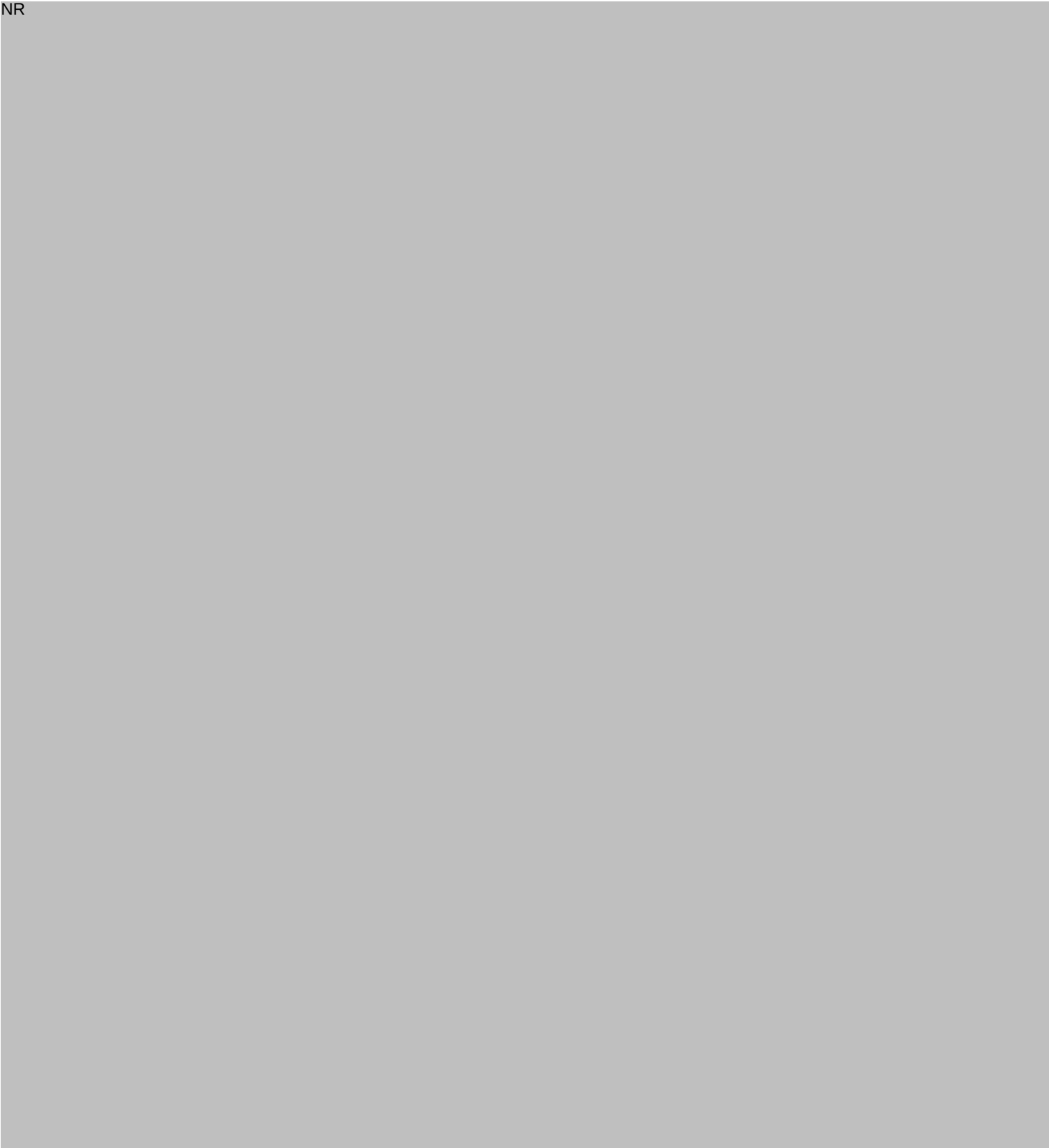


090212 CPFF Weekly.pdf

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RISK ASSESSMENT

Average Risk Level of CPFF Portfolio: 2.2

NR

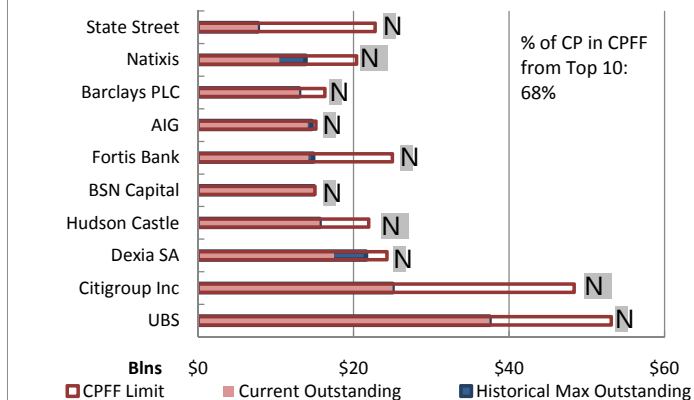
NR

Issuer Name	Change in CPFF Holdings from 2/04 (\$Bn)	CPFF Holdings on 2/11 (\$Bn)
NEW CENTER ASSET TRUST*	-4%	\$7.65
HARLEY-DAVIDSON FNDG	1%	\$1.19
HARTFORD FINL SERVICES*	0%	\$0.38
CURZON FUNDING	0%	\$6.87
NIGHTINGALE FINANCE	0%	\$1.09
AIG FUNDING	-1%	\$6.15
PRUDENTIAL FINANCIAL	-68%	\$0.37
LINCOLN NATIONAL CORP	0%	\$0.41
TORCHMARK CORP	0%	\$0.31
OLD REPUBLIC CAPITAL	0%	\$0.13
PB FINANCE	0%	\$0.11
SHINHAN BANK NEW YORK	0%	\$0.08
BELMONT FUNDING	3%	\$7.60
NEPTUNE FUNDING CORP	0%	\$1.49
HSH NORDBANK AG NY	-16%	\$1.01

NR

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Top 10 Issuers by Parent Company



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NR