

**Primary, Secondary, and Other Credit Extensions  
Outstanding on Wednesday, November 19, 2008  
by Remaining Term**

**Restricted FR**

**Total Outstanding: \$540,103,651,022**

**These loans mature on: Thursday, November 20, 2008  
and remain outstanding for:**

**Total: \$113,352,804,850**

**0** more calendar day(s).

| Dist. | Type* | Borrower Name                                      | MKSM** | Loan Dt.   | Loan Amount   |
|-------|-------|--|--------|------------|---------------|
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP-State Street Bank   | NONR   | 9/23/2008  | \$920,538,027 |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/29/2008  | \$329,575,872 |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/23/2008  | \$314,538,529 |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/26/2008  | \$307,559,543 |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/25/2008  | \$298,393,132 |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - CHASE BROKER   | NONR   | 9/30/2008  | \$170,308,100 |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/29/2008  | \$170,208,762 |
| 01    | NR    | ABCP JP MORGAN CHASE BK<br>ABCP-Chase              | NONR   | 9/22/2008  | \$149,287,083 |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/24/2008  | \$146,825,281 |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP-State Street B&TC   | NONR   | 9/22/2008  | \$114,444,007 |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/25/2008  | \$113,628,138 |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP JPMChase Broker  | NONR   | 11/13/2008 | \$100,985,271 |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP-State Street Bank   | NONR   | 9/24/2008  | \$74,656,812  |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

\*\*Entity type from Markstat M: LMCB--Large Money Center Bank (DRP reporter), OLCB--Other Large Commercial Bank, SCBK--Small Commercial Bank, THIN--Thrift Institution (includes Credit Unions), FORI--Foreign-related Institution. DRP suffix indicates that a THIN or FORI is a DRP reporter. NONR--Non-reporter.

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|    |    |   |      |            |                  |
|----|----|---|------|------------|------------------|
| 01 | NR | ABCP CITIBANK<br>ABCP - CITIBANK                          | NONR | 9/29/2008  | \$49,799,222     |
| 01 | NR | ABCP CITIGROUP BROKER DEAL<br>ABCP - Citigroup Broker     | NONR | 10/9/2008  | \$29,899,667     |
| 01 | NR | ABCP STATE STREET B&TC<br>ABCP - State Street Bank        | NONR | 9/30/2008  | \$24,895,521     |
| 01 | NR | ABCP BK OF NY MELLON<br>ABCP-BONY MELLON                  | NONR | 9/23/2008  | \$24,883,229     |
| 01 | NR | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker          | NONR | 9/26/2008  | \$24,046,692     |
| 01 | NR | ABCP BK OF NY MELLON<br>ABCP - BONY MELLON                | NONR | 10/6/2008  | \$8,957,963      |
| 01 | N  | SAVINGS BK OF MAINE                                       | THIN | 11/19/2008 | \$16,348,000     |
| 02 | NR | BANK OF NY MELLON<br>PDCF-Morgan Stanley                  | LMCB | 11/19/2008 | \$8,362,236,000  |
| 02 | NR | JPMORGAN CHASE BK NA<br>PDCF-Merrill Lynch                | LMCB | 11/19/2008 | \$7,490,000,000  |
| 02 | NR | BANK OF NY MELLON<br>PDCF-Citigroup                       | LMCB | 11/19/2008 | \$7,400,000,000  |
| 02 | NR | BANK OF NY MELLON<br>PDCF-Merrill Lynch (London)          | LMCB | 11/19/2008 | \$6,684,000,000  |
| 02 | NR | BANK OF NY MELLON<br>PDCF-Merrill Lynch (Blackrock Stock) | LMCB | 11/19/2008 | \$4,681,800,000  |
| 02 | NR | BANK OF NY MELLON<br>PDCF-Morgan Stanley (London)         | LMCB | 11/19/2008 | \$4,534,000,000  |
| 02 | NR | BANK OF NY MELLON<br>PDCF-Goldman Sachs                   | LMCB | 11/19/2008 | \$3,500,000,000  |
| 02 | NR | BANK OF NY MELLON<br>PDCF-Merrill Lynch                   | LMCB | 11/19/2008 | \$2,760,000,000  |
| 02 | NR | BANK OF NY MELLON<br>PDCF-Merrill Lynch (Whole Loans)     | LMCB | 11/19/2008 | \$533,140,000    |
| 02 | NR | BANK OF NY MELLON<br>PDCF-Bank of America                 | LMCB | 11/19/2008 | \$500,000,000    |
| 02 | NR | BANK OF NY MELLON<br>PDCF-Mizuho                          | LMCB | 11/19/2008 | \$165,410,000    |
| 02 | N  | DEXIA CREDIT LOCAL NY BR                                  | FORI | 11/19/2008 | \$29,000,000,000 |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

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|    |          |                       |      |            |                  |
|----|----------|-----------------------|------|------------|------------------|
| 02 | <b>N</b> | DEPFA BK PLC NY BR    | FORI | 11/19/2008 | \$26,900,000,000 |
| 03 | <b>N</b> | NEWFIELD NB           | SCBK | 11/19/2008 | \$11,072,000     |
| 03 | <b>N</b> | NOVA BK               | THIN | 11/19/2008 | \$3,385,000      |
| 03 | <b>N</b> | COLLEGE SVG BK        | NONR | 11/19/2008 | \$600,000        |
| 04 | <b>N</b> | NEXTIER BK NA         | SCBK | 11/19/2008 | \$18,900,000     |
| 05 | <b>N</b> | COOPERATIVE BK        | SCBK | 10/29/2008 | \$43,000,000     |
| 05 | <b>N</b> | FOUR OAKS B&TC        | SCBK | 11/19/2008 | \$17,900,000     |
| 05 | <b>N</b> | ARTHUR ST BK          | SCBK | 11/19/2008 | \$13,500,000     |
| 05 | <b>N</b> | COOPERATIVE BK        | SCBK | 11/17/2008 | \$9,800,000      |
| 05 | <b>N</b> | SHORE BK              | SCBK | 11/19/2008 | \$4,220,000      |
| 05 | <b>N</b> | COOPERATIVE BK        | SCBK | 11/19/2008 | \$4,000,000      |
| 05 | <b>N</b> | BANK OF HAMPTON ROADS | SCBK | 11/19/2008 | \$3,000,000      |
| 06 | <b>N</b> | EASTERN FNCL FL CU    | THIN | 11/19/2008 | \$40,000,000     |
| 06 | <b>N</b> | ALIANB BK             | SCBK | 11/19/2008 | \$32,500,000     |
| 06 | <b>N</b> | COMMUNITY B&TC        | SCBK | 11/19/2008 | \$31,800,000     |
| 06 | <b>N</b> | BANK INDEP            | SCBK | 11/19/2008 | \$23,150,000     |
| 06 | <b>N</b> | JACKSONVILLE BK       | SCBK | 11/19/2008 | \$20,000,000     |
| 06 | <b>N</b> | UNITED NB             | SCBK | 11/19/2008 | \$11,905,000     |
| 06 | <b>N</b> | BANK OF YAZOO CITY    | SCBK | 10/21/2008 | \$2,000,000      |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

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|    |          |                            |      |            |                 |
|----|----------|----------------------------|------|------------|-----------------|
| 07 | <u>N</u> | PARK NB<br>NR              | SCBK | 10/23/2008 | \$117,000,000   |
| 07 | <u>N</u> | CITIZENS FIRST SVG BK      | THIN | 11/19/2008 | \$15,900,000    |
| 07 | <u>N</u> | PEOPLES ST BK              | SCBK | 11/19/2008 | \$4,675,000     |
| 07 | <u>N</u> | HYDE PARK B&TC             | SCBK | 11/19/2008 | \$3,000,000     |
| 07 | <u>N</u> | ILLINI BK                  | SCBK | 11/19/2008 | \$2,200,000     |
| 07 | <u>N</u> | TIMBERWOOD BK<br>NR        | SCBK | 10/23/2008 | \$2,000,000     |
| 07 | <u>N</u> | BUSEY BK                   | SCBK | 11/19/2008 | \$1,000,000     |
| 08 | <u>N</u> | ARVEST BK                  | OLCB | 11/19/2008 | \$221,500,000   |
| 08 | <u>N</u> | FIRST UNITED BK            | SCBK | 10/23/2008 | \$3,500,000     |
| 08 | <u>N</u> | BROWN COUNTY ST BK         | SCBK | 10/23/2008 | \$3,400,000     |
| 08 | <u>N</u> | BANK OF O'FALLON           | SCBK | 11/19/2008 | \$2,465,000     |
| 08 | <u>N</u> | CITIZENS BK OF NEWBURG     | SCBK | 11/13/2008 | \$2,000,000     |
| 08 | <u>N</u> | BROWN COUNTY ST BK         | SCBK | 11/10/2008 | \$1,600,000     |
| 08 | <u>N</u> | SCOTT CU                   | THIN | 11/19/2008 | \$500,000       |
| 09 | <u>N</u> | FIRST BK MT                | SCBK | 11/17/2008 | \$7,000,000     |
| 10 | <u>N</u> | US CENTRAL FCU             | THIN | 11/19/2008 | \$5,000,000,000 |
| 10 | <u>N</u> | SUNFLOWER BK NA            | SCBK | 11/19/2008 | \$50,200,000    |
| 10 | <u>N</u> | NATIONAL BK OF KANSAS CITY | SCBK | 11/19/2008 | \$14,768,000    |
| 10 | <u>N</u> | MONTROSEBANK               | SCBK | 11/19/2008 | \$3,759,000     |

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|    |          |                        |          |            |                 |
|----|----------|------------------------|----------|------------|-----------------|
| 10 | <b>N</b> | DEL NORTE FED BK       | NONR     | 11/19/2008 | \$1,045,000     |
| 10 | <b>N</b> | FIRST NB               | SCBK     | 11/19/2008 | \$405,000       |
| 11 | <b>N</b> | PLAINSCAPITAL BK       | SCBK     | 11/19/2008 | \$120,000,000   |
| 11 | <b>N</b> | FIRST VICTORIA NB      | SCBK     | 11/19/2008 | \$6,000,000     |
| 11 | <b>N</b> | KRESS NB               | NONR     | 11/13/2008 | \$2,500,000     |
| 11 | <b>N</b> | KRESS NB               | NONR     | 11/18/2008 | \$1,000         |
| 12 | <b>N</b> | WESTERN CORP FCU       | THIN_DRP | 11/19/2008 | \$1,000,000,000 |
| 12 | <b>N</b> | UNITED SCTY BK         | SCBK     | 11/19/2008 | \$161,505,000   |
| 12 | <b>N</b> | TEMECULA VALLEY BK     | SCBK     | 11/19/2008 | \$82,700,000    |
| 12 | <b>N</b> | BANK OF NV             | SCBK     | 10/20/2008 | \$50,000,000    |
| 12 | <b>N</b> | BANK OF AMER FORK      | SCBK     | 10/30/2008 | \$45,000,000    |
| 12 | <b>N</b> | AMERICA FIRST FCU      | SCBK     | 11/19/2008 | \$40,000,000    |
| 12 | <b>N</b> | SKAGIT ST BK           | SCBK     | 11/19/2008 | \$30,460,000    |
| 12 | <b>N</b> | IDAHO INDEP BK         | SCBK     | 11/19/2008 | \$18,500,000    |
| 12 | <b>N</b> | PRIVATE BK OF CA       | SCBK     | 11/19/2008 | \$5,180,000     |
| 12 | <b>N</b> | MONTECITO B&T          | SCBK     | 11/19/2008 | \$5,000,000     |
| 12 | <b>N</b> | PACIFIC CONTINENTAL BK | SCBK     | 11/19/2008 | \$4,300,000     |
| 12 | <b>N</b> | BANK OF THE CASCADES   | OLCB     | 11/19/2008 | \$4,200,000     |
| 12 | <b>N</b> | COASTAL CMNTY BK       | SCBK     | 11/19/2008 | \$2,820,000     |

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|    |   |                    |      |            |               |
|----|---|--------------------|------|------------|---------------|
| 12 | N | BAKER BOYER NB     | SCBK | 11/19/2008 | \$2,800,000   |
| 12 | N | BANK OF FAIRFIELD  | SCBK | 11/19/2008 | \$2,500,000   |
| 12 | N | SHOREBANK PACIFIC  | NONR | 11/13/2008 | \$2,000,000   |
| 12 | N | NORTHWEST CMNTY CU | SCBK | 11/19/2008 | \$525,000     |
| 12 | N | PACIFIC NAT BK     | SCBK | 11/19/2008 | \$113,300,000 |
| 12 | N | COUNTY BK          | SCBK | 11/19/2008 | \$4,500,000   |
|    |   | NR                 |      |            |               |

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**Restricted FR**

These loans mature on: Friday, November 21, 2008  
and remain outstanding for:

Total: \$4,385,100,573

**1** more calendar day(s).

| Dist. | Type* | Borrower Name                                      | MKSM** | Loan Dt.   | Loan Amount     |
|-------|-------|--|--------|------------|-----------------|
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/25/2008  | \$814,926,603   |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP-State Street Bank   | NONR   | 9/23/2008  | \$350,625,731   |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - CHASE BROKER   | NONR   | 9/30/2008  | \$199,731,889   |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/24/2008  | \$153,306,078   |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/23/2008  | \$147,320,844   |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/26/2008  | \$124,176,047   |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 10/1/2008  | \$99,604,750    |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/29/2008  | \$93,620,815    |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 10/2/2008  | \$51,081,294    |
| 01    | NR    | ABCP CITIBANK<br>ABCP - Citibank                   | NONR   | 9/24/2008  | \$39,146,541    |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - STATE STREET BANK | NONR   | 10/2/2008  | \$15,050,296    |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP-State Street Bank   | NONR   | 9/24/2008  | \$7,964,684     |
| 02    | N     | BANK OF SCOTLAND PLC NY BR                         | FORI   | 10/21/2008 | \$2,000,000,000 |
| 03    | N     | COLLEGE SVG BK                                     | NONR   | 11/7/2008  | \$75,000,000    |
| 05    | N     | HOMETRUST BK                                       | THIN   | 10/24/2008 | \$16,000,000    |
| 05    | N     | HOMETRUST BK                                       | THIN   | 10/24/2008 | \$2,000,000     |

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|    |          |                      |      |            |              |
|----|----------|----------------------|------|------------|--------------|
| 06 | <b>N</b> | CORNERSTONE CMNTY BK | SCBK | 11/19/2008 | \$2,000,000  |
| 07 | <b>N</b> | FIRST AMER BK<br>NR  | SCBK | 10/7/2008  | \$30,000,000 |
| 07 | <b>N</b> | NORTH BK<br>NR       | SCBK | 10/24/2008 | \$5,000,000  |
| 07 | <b>N</b> | CRESTMARK BK<br>NR   | NONR | 11/14/2008 | \$3,000,000  |
| 08 | <b>N</b> | PLANTERS BK          | SCBK | 10/24/2008 | \$6,000,000  |
| 08 | <b>N</b> | CITIZENS BK          | SCBK | 10/24/2008 | \$125,000    |
| 09 | <b>N</b> | WESTERN ST BK        | SCBK | 10/27/2008 | \$4,000,000  |
| 09 | <b>N</b> | PEOPLES BK WI        | SCBK | 10/24/2008 | \$3,000,000  |
| 09 | <b>N</b> | RANGE BK NA          | SCBK | 10/24/2008 | \$920,000    |
| 11 | <b>N</b> | PLAINSCAPITAL BK     | SCBK | 11/18/2008 | \$75,000,000 |
| 11 | <b>N</b> | PLAINSCAPITAL BK     | SCBK | 11/19/2008 | \$50,000,000 |
| 11 | <b>N</b> | TEXAS HERITAGE BK    | SCBK | 11/14/2008 | \$2,500,000  |
| 12 | <b>N</b> | LA JOLLA BK FSB      | THIN | 10/24/2008 | \$14,000,000 |

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**Restricted FR**



These loans mature on: Monday, November 24, 2008  
and remain outstanding for:

Total: **\$4,566,247,971**

**4** more calendar day(s).

| Dist. | Type* | Borrower Name                                      | MKSM** | Loan Dt.   | Loan Amount     |
|-------|-------|--|--------|------------|-----------------|
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP-State Street Bank   | NONR   | 9/23/2008  | \$569,848,682   |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/29/2008  | \$480,832,333   |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/25/2008  | \$378,262,667   |
| 01    | NR    | ABCP BK OF NY MELLON<br>ABCP -- BONYMellon         | NONR   | 9/22/2008  | \$373,157,250   |
| 01    | NR    | ABCP JP MORGAN CHASE BK<br>ABCP - Chase            | NONR   | 9/22/2008  | \$373,121,139   |
| 01    | NR    | ABCP JP MORGAN CHASE BK<br>ABCP-Chase Bank         | NONR   | 9/23/2008  | \$135,735,827   |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/24/2008  | \$104,503,358   |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/23/2008  | \$99,500,556    |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 10/1/2008  | \$89,599,050    |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - CHASE BROKER   | NONR   | 9/30/2008  | \$87,616,833    |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - STATE STREET BANK | NONR   | 10/2/2008  | \$17,927,125    |
| 02    | N     | BANK OF SCOTLAND PLC NY BR                         | FORI   | 10/22/2008 | \$1,500,000,000 |
| 05    | N     | HOMETRUST BK                                       | THIN   | 10/27/2008 | \$13,000,000    |
| 06    | N     | GEORGIA CMRC BK                                    | SCBK   | 10/27/2008 | \$10,000,000    |
| 08    | N     | GUARANTY B&TC                                      | SCBK   | 10/27/2008 | \$12,000,000    |
| 08    | N     | GUARANTY B&TC                                      | SCBK   | 10/29/2008 | \$6,000,000     |

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|    |          |                        |      |            |               |
|----|----------|------------------------|------|------------|---------------|
| 09 | <b>N</b> | CITIZENS ST BK MIDWEST | SCBK | 10/28/2008 | \$3,000,000   |
| 12 | <b>N</b> | BEAL BK NV             | NONR | 10/27/2008 | \$300,043,151 |
| 12 | <b>N</b> | E SUN CMRL BK LA BR    | FORI | 10/23/2008 | \$6,500,000   |
| 12 | <b>N</b> | LA JOLLA BK FSB        | THIN | 10/27/2008 | \$4,000,000   |
| 12 | <b>N</b> | UNIBANK                | NONR | 11/14/2008 | \$1,600,000   |

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**Restricted FR**

These loans mature on: Tuesday, November 25, 2008  
and remain outstanding for:

Total: \$4,090,082,130

**5** more calendar day(s).

| Dist. | Type* | Borrower Name  | MKSM** | Loan Dt.   | Loan Amount   |
|-------|-------|--|--------|------------|---------------|
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP-State Street Bank       | NONR   | 9/24/2008  | \$607,044,666 |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker       | NONR   | 9/23/2008  | \$455,075,574 |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP-State Street B&TC       | NONR   | 9/22/2008  | \$198,972,444 |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - CHASE BROKER       | NONR   | 9/30/2008  | \$190,172,756 |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank     | NONR   | 9/25/2008  | \$186,358,489 |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker       | NONR   | 9/25/2008  | \$181,620,268 |
| 01    | NR    | ABCP BK OF NY MELLON<br>ABCP -- BONYMellon             | NONR   | 9/22/2008  | \$149,240,000 |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank     | NONR   | 9/23/2008  | \$119,422,500 |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker       | NONR   | 10/1/2008  | \$79,637,458  |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank     | NONR   | 9/29/2008  | \$46,209,366  |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - JPMC Broker Dealer | NONR   | 10/10/2008 | \$29,452,144  |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker       | NONR   | 9/24/2008  | \$21,789,556  |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank     | NONR   | 10/9/2008  | \$14,942,817  |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank     | NONR   | 9/26/2008  | \$10,947,933  |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank     | NONR   | 9/30/2008  | \$7,606,293   |
| 01    | NR    | ABCP JP MORGAN CHASE BK<br>ABCP-Chase                  | NONR   | 9/22/2008  | \$1,989,867   |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

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|    |          |                            |      |            |                 |
|----|----------|----------------------------|------|------------|-----------------|
| 02 | <b>N</b> | BANK OF SCOTLAND PLC NY BR | FORI | 10/24/2008 | \$1,500,000,000 |
| 02 | <b>N</b> | ARAB BKG CORP NY BR        | FORI | 10/30/2008 | \$200,000,000   |
| 06 | <b>N</b> | ORLANDO FCU                | THIN | 10/28/2008 | \$1,900,000     |
| 07 | <b>N</b> | INDEPENDENT BKR BK<br>NR   | SCBK | 10/28/2008 | \$40,000,000    |
| 07 | <b>N</b> | SUBURBAN B&TC<br>NR        | SCBK | 10/28/2008 | \$20,000,000    |
| 09 | <b>N</b> | STATE BK OF NEW RICHLAND   | NONR | 11/5/2008  | \$2,500,000     |
| 09 | <b>N</b> | STATE BK OF NEW RICHLAND   | NONR | 11/18/2008 | \$2,200,000     |
| 12 | <b>N</b> | LAND BK OF TAIWAN LA BR    | FORI | 11/3/2008  | \$23,000,000    |

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\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

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**Restricted FR**

These loans mature on: Wednesday, November 26, 2008  
and remain outstanding for:

Total: **\$1,538,459,407**

**6** more calendar day(s).

| Dist. | Type* | Borrower Name                                      | MKSM** | Loan Dt.   | Loan Amount   |
|-------|-------|--|--------|------------|---------------|
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/26/2008  | \$296,840,023 |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - CHASE BROKER   | NONR   | 9/30/2008  | \$202,801,126 |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/23/2008  | \$198,915,555 |
| 01    | NR    | ABCP JP MORGAN CHASE BK<br>ABCP-Chase              | NONR   | 9/22/2008  | \$99,480,000  |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP State Street        | NONR   | 9/22/2008  | \$99,458,333  |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/25/2008  | \$74,625,417  |
| 01    | NR    | ABCP BK OF NY MELLON<br>ABCP -- BONYMellon         | NONR   | 9/22/2008  | \$37,800,342  |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 10/9/2008  | \$33,807,333  |
| 01    | NR    | ABCP BK OF NY MELLON<br>ABCP - BONYMellon          | NONR   | 9/30/2008  | \$26,875,598  |
| 01    | NR    | ABCP CITIBANK<br>ABCP - CITIBANK                   | NONR   | 9/29/2008  | \$24,884,806  |
| 01    | NR    | ABCP CITIBANK<br>ABCP - Citibank                   | NONR   | 9/24/2008  | \$24,874,875  |
| 02    | N     | ARAB BKG CORP NY BR                                | FORI   | 10/30/2008 | \$200,000,000 |
| 05    | N     | HOMETRUST BK                                       | THIN   | 10/30/2008 | \$11,000,000  |
| 06    | N     | GEORGIA CMRC BK                                    | SCBK   | 10/30/2008 | \$10,000,000  |
| 06    | N     | FIRST BK OF GA                                     | SCBK   | 11/12/2008 | \$6,000,000   |
| 06    | N     | BANK OF YAZOO CITY                                 | SCBK   | 10/31/2008 | \$3,000,000   |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

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|    |          |                            |      |            |              |
|----|----------|----------------------------|------|------------|--------------|
| 07 | <u>N</u> | PARK NB<br>NR              | SCBK | 10/29/2008 | \$50,000,000 |
| 07 | <u>N</u> | STATE BK COUNTRYSIDE<br>NR | SCBK | 10/29/2008 | \$25,000,000 |
| 08 | <u>N</u> | SCOTT CU                   | THIN | 10/29/2008 | \$15,000,000 |
| 08 | <u>N</u> | ROYAL BK MO                | SCBK | 10/30/2008 | \$6,800,000  |
| 09 | <u>N</u> | FIRST ST BK OF MUNICH      | SCBK | 11/4/2008  | \$1,445,000  |
| 09 | <u>N</u> | FIRST ST BK OF MUNICH      | SCBK | 11/10/2008 | \$810,000    |
| 09 | <u>N</u> | FIRST ST BK OF MUNICH      | SCBK | 11/5/2008  | \$350,000    |
| 10 | <u>N</u> | FARMERS B&TC NA            | SCBK | 11/17/2008 | \$2,200,000  |
| 10 | <u>N</u> | FARMERS B&TC NA            | SCBK | 11/19/2008 | \$1,500,000  |
| 12 | <u>N</u> | SAN DIEGO NB               | SCBK | 10/29/2008 | \$75,000,000 |
| 12 | <u>N</u> | LA JOLLA BK FSB            | THIN | 10/29/2008 | \$6,000,000  |
| 12 | <u>N</u> | PIONEER FCU                | THIN | 11/18/2008 | \$1,635,000  |
| 12 | <u>N</u> | PIONEER FCU                | THIN | 11/17/2008 | \$1,546,000  |
| 12 | <u>N</u> | PIONEER FCU                | THIN | 11/12/2008 | \$805,000    |
| 12 | <u>N</u> | PIONEER FCU                | THIN | 11/10/2008 | \$5,000      |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

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**Restricted FR**

These loans mature on: Friday, November 28, 2008  
and remain outstanding for:

Total: \$565,969,110

**8** more calendar day(s).

| Dist. | Type* | Borrower Name                                      | MKSM** | Loan Dt.   | Loan Amount   |
|-------|-------|--|--------|------------|---------------|
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/25/2008  | \$297,700,527 |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/23/2008  | \$149,161,250 |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 10/9/2008  | \$19,918,333  |
| 03    | N     | FIRST FNCL FCU                                     | THIN   | 11/17/2008 | \$1,500,000   |
| 03    | N     | FIRST FNCL FCU                                     | THIN   | 11/18/2008 | \$1,000,000   |
| 03    | N     | FIRST FNCL FCU                                     | THIN   | 11/14/2008 | \$750,000     |
| 05    | N     | APPLE FCU  | SCBK   | 11/14/2008 | \$9,000,000   |
| 05    | N     | HOMETRUST BK                                       | THIN   | 10/31/2008 | \$5,000,000   |
| 05    | N     | CHESAPEAKE B&TC                                    | SCBK   | 11/14/2008 | \$2,000,000   |
| 06    | N     | ENTERPRISE BK OF FL                                | SCBK   | 10/31/2008 | \$12,000,000  |
| 06    | N     | BANK OF YAZOO CITY                                 | SCBK   | 10/30/2008 | \$4,000,000   |
| 07    | N     | PARK NB<br>NR                                      | SCBK   | 10/31/2008 | \$25,000,000  |
| 08    | N     | SCOTT CU   | THIN   | 11/17/2008 | \$3,720,000   |
| 08    | N     | SCOTT CU   | THIN   | 10/31/2008 | \$2,500,000   |
| 08    | N     | FIRST FED BK                                       | THIN   | 11/18/2008 | \$1,300,000   |
| 08    | N     | FIRST FED BK                                       | THIN   | 11/19/2008 | \$430,000     |

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|    |          |                       |      |            |              |
|----|----------|-----------------------|------|------------|--------------|
| 08 | <b>N</b> | CITIZENS BK           | SCBK | 10/31/2008 | \$377,000    |
| 09 | <b>N</b> | CHOICE FNCL GRP       | SCBK | 10/31/2008 | \$5,000,000  |
| 09 | <b>N</b> | NATIONAL BK OF HARVEY | NONR | 10/31/2008 | \$2,000,000  |
| 10 | <b>N</b> | SHERMAN CTY BK        | SCBK | 11/6/2008  | \$637,000    |
| 10 | <b>N</b> | BUTTE ST BK           | NONR | 11/12/2008 | \$400,000    |
| 10 | <b>N</b> | BUTTE ST BK           | NONR | 11/4/2008  | \$200,000    |
| 10 | <b>N</b> | SHERMAN CTY BK        | SCBK | 11/18/2008 | \$125,000    |
| 10 | <b>N</b> | BUTTE ST BK           | NONR | 11/13/2008 | \$100,000    |
| 10 | <b>N</b> | BUTTE ST BK           | NONR | 11/6/2008  | \$100,000    |
| 10 | <b>N</b> | SHERMAN CTY BK        | SCBK | 11/19/2008 | \$50,000     |
| 12 | <b>N</b> | LA JOLLA BK FSB       | THIN | 10/31/2008 | \$20,000,000 |
| 12 | <b>N</b> | BANKCDA               | SCBK | 11/19/2008 | \$2,000,000  |

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\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

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**Restricted FR**



These loans mature on: Monday, December 01, 2008  
and remain outstanding for:

Total: \$1,236,002,957

11

more calendar day(s).

| Dist. | Type* | Borrower Name                                      | MKSM** | Loan Dt.   | Loan Amount   |
|-------|-------|--|--------|------------|---------------|
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/25/2008  | \$309,109,593 |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/26/2008  | \$248,707,500 |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/25/2008  | \$161,532,615 |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/23/2008  | \$104,446,562 |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP-State Street Bank   | NONR   | 9/24/2008  | \$99,486,222  |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/29/2008  | \$49,737,500  |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/30/2008  | \$44,786,875  |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - CHASE BROKER   | NONR   | 9/30/2008  | \$36,796,089  |
| 05    | N     | HOMETRUST BK                                       | THIN   | 11/3/2008  | \$33,000,000  |
| 06    | N     | GEORGIA CMRC BK                                    | SCBK   | 11/3/2008  | \$10,000,000  |
| 07    | N     | FIRST ST BK<br>NR                                  | SCBK   | 11/17/2008 | \$1,600,000   |
| 08    | N     | SCOTT CU   | THIN   | 11/3/2008  | \$25,000,000  |
| 09    | N     | FARMERS & MERCHANTS ST BK                          | SCBK   | 11/5/2008  | \$1,800,000   |
| 12    | N     | CITIZENS BUS BK                                    | SCBK   | 11/10/2008 | \$98,000,000  |
| 12    | N     | LA JOLLA BK FSB                                    | THIN   | 11/3/2008  | \$12,000,000  |

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These loans mature on: Tuesday, December 02, 2008  
and remain outstanding for:

Total: **\$3,348,206,242**

**12**

more calendar day(s).

| Dist. | Type* | Borrower Name                                      | MKSM** | Loan Dt.   | Loan Amount     |
|-------|-------|--|--------|------------|-----------------|
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP-State Street Bank   | NONR   | 9/24/2008  | \$379,911,216   |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/24/2008  | \$350,059,107   |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/25/2008  | \$315,245,015   |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/29/2008  | \$191,051,840   |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/23/2008  | \$124,279,097   |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - CHASE BROKER   | NONR   | 9/30/2008  | \$99,501,250    |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/25/2008  | \$83,553,750    |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 10/16/2008 | \$55,685,622    |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - STATE STREET BANK | NONR   | 10/2/2008  | \$16,919,344    |
| 02    | N     | BANK OF SCOTLAND PLC NY BR                         | FORI   | 10/27/2008 | \$1,500,000,000 |
| 05    | N     | HARRINGTON BK FSB                                  | THIN   | 11/4/2008  | \$34,000,000    |
| 05    | N     | CITIZENS & FARMERS BK                              | SCBK   | 11/4/2008  | \$7,000,000     |
| 07    | N     | FIRST CHICAGO B&T<br>NR                            | SCBK   | 9/3/2008   | \$70,000,000    |
| 07    | N     | FIRST CHICAGO B&T<br>NR                            | SCBK   | 11/14/2008 | \$30,000,000    |
| 07    | N     | CRESTMARK BK<br>NR                                 | NONR   | 11/17/2008 | \$3,000,000     |
| 07    | N     | SECURITY T&SB<br>NR                                | SCBK   | 11/17/2008 | \$1,000,000     |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

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**Restricted FR**

|    |   |                         |      |            |              |
|----|---|-------------------------|------|------------|--------------|
| 09 | N | BANK FORWARD            | SCBK | 11/18/2008 | \$10,000,000 |
| 09 | N | BANK FORWARD            | SCBK | 11/18/2008 | \$9,000,000  |
| 10 | N | AMERICAN NB             | SCBK | 11/4/2008  | \$40,000,000 |
| 12 | N | LA JOLLA BK FSB         | THIN | 11/4/2008  | \$18,000,000 |
| 12 | N | CATHAY UNITED BK LA AGY | FORI | 11/4/2008  | \$10,000,000 |

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\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

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**Restricted FR**

These loans mature on: Wednesday, December 03, 2008  
and remain outstanding for:

Total: \$2,808,774,765

13

more calendar day(s).

| Dist. | Type* | Borrower Name                                      | MKSM** | Loan Dt.   | Loan Amount     |
|-------|-------|--|--------|------------|-----------------|
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/25/2008  | \$255,018,995   |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/30/2008  | \$176,342,480   |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - CHASE BROKER   | NONR   | 9/30/2008  | \$166,058,949   |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP-State Street Bank   | NONR   | 9/24/2008  | \$147,608,314   |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP-Chase Broker     | NONR   | 9/26/2008  | \$142,900,037   |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/29/2008  | \$135,606,788   |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 10/7/2008  | \$109,498,400   |
| 01    | NR    | ABCP CITIBANK<br>ABCP - CITIBANK                   | NONR   | 9/29/2008  | \$39,800,667    |
| 01    | NR    | ABCP CITIBANK<br>ABCP - Citibank                   | NONR   | 9/24/2008  | \$9,946,333     |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/24/2008  | \$9,945,944     |
| 01    | NR    | ABCP BK OF NY MELLON<br>ABCP - BONY/Mellon Bank    | NONR   | 10/24/2008 | \$7,547,858     |
| 02    | N     | BANK OF SCOTLAND PLC NY BR                         | FORI   | 10/28/2008 | \$1,500,000,000 |
| 05    | N     | HOMETRUST BK                                       | THIN   | 11/5/2008  | \$20,000,000    |
| 06    | N     | MIDSOUTH BK NA                                     | SCBK   | 11/19/2008 | \$10,000,000    |
| 07    | N     | INVESTORSBANK<br>NR                                | SCBK   | 11/14/2008 | \$14,000,000    |
| 09    | N     | PRIVATE BK MN                                      | SCBK   | 11/5/2008  | \$2,500,000     |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

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**Restricted FR**

|    |   |                       |      |           |              |
|----|---|-----------------------|------|-----------|--------------|
| 09 | N | NATIONAL BK OF HARVEY | NONR | 11/5/2008 | \$2,000,000  |
| 12 | N | BEAL BK NV            | NONR | 11/5/2008 | \$60,000,000 |

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\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

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**Restricted FR**

These loans mature on: Thursday, December 04, 2008  
and remain outstanding for:

Total: \$3,731,141,875

14 more calendar day(s).

| Dist. | Type* | Borrower Name                                      | MKSM** | Loan Dt.   | Loan Amount   |
|-------|-------|--|--------|------------|---------------|
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/29/2008  | \$842,062,044 |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - CHASE BROKER   | NONR   | 9/30/2008  | \$463,312,776 |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/30/2008  | \$376,966,403 |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/25/2008  | \$329,110,000 |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP-State Street Bank   | NONR   | 9/24/2008  | \$221,790,535 |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/24/2008  | \$125,794,329 |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/25/2008  | \$110,484,321 |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP State Street        | NONR   | 9/22/2008  | \$99,359,222  |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/29/2008  | \$84,557,433  |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/23/2008  | \$74,587,500  |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/26/2008  | \$54,686,913  |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 10/7/2008  | \$14,930,400  |
| 02    | N     | ARAB BKG CORP NY BR                                | FORI   | 11/13/2008 | \$600,000,000 |
| 06    | N     | SOUTHPOINT BK                                      | NONR   | 9/5/2008   | \$5,000,000   |
| 06    | N     | BANK OF YAZOO CITY                                 | SCBK   | 11/4/2008  | \$1,000,000   |
| 07    | N     | PARK NB<br>NR                                      | SCBK   | 11/6/2008  | \$100,000,000 |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

\*\*Entity type from Markstat M: LMCB--Large Money Center Bank (DRP reporter), OLCB--Other Large Commercial Bank, SCBK--Small Commercial Bank, THIN--Thrift Institution (includes Credit Unions), FORI--Foreign-related Institution. DRP suffix indicates that a THIN or FORI is a DRP reporter. NONR--Non-reporter.

|    |          |                     |      |            |               |
|----|----------|---------------------|------|------------|---------------|
| 07 | <b>N</b> | FIRST AMER BK<br>NR | SCBK | 9/5/2008   | \$25,000,000  |
| 07 | <b>N</b> | FOUNDERS BK<br>NR   | SCBK | 10/20/2008 | \$11,000,000  |
| 08 | <b>N</b> | FIRST BK            | SCBK | 11/18/2008 | \$100,000,000 |
| 08 | <b>N</b> | SCOTT CU            | THIN | 11/6/2008  | \$8,000,000   |
| 08 | <b>N</b> | FARMERS NB          | SCBK | 11/6/2008  | \$1,500,000   |
| 09 | <b>N</b> | AMERICAN BK         | SCBK | 10/29/2008 | \$5,000,000   |
| 11 | <b>N</b> | BEAL BK             | THIN | 9/10/2008  | \$75,000,000  |
| 11 | <b>N</b> | LONE STAR BK        | NONR | 11/6/2008  | \$2,000,000   |

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\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

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**Restricted FR**

These loans mature on: Friday, December 05, 2008  
and remain outstanding for:

Total: **\$5,200,815,599**

**15** more calendar day(s).

| Dist. | Type* | Borrower Name                                      | MKSM** | Loan Dt.   | Loan Amount     |
|-------|-------|--|--------|------------|-----------------|
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/23/2008  | \$746,971,181   |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP-CHASE BROKER     | NONR   | 9/23/2008  | \$298,235,833   |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - CHASE BROKER   | NONR   | 9/30/2008  | \$287,400,073   |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/29/2008  | \$276,244,964   |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP-State Street Bank   | NONR   | 9/24/2008  | \$214,871,332   |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/25/2008  | \$212,288,917   |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/25/2008  | \$176,750,897   |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/29/2008  | \$148,376,539   |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/26/2008  | \$140,593,339   |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - CHASE BROKER   | NONR   | 10/1/2008  | \$49,751,736    |
| 01    | NR    | ABCP JP MORGAN CHASE BK<br>ABCP-Chase              | NONR   | 9/22/2008  | \$34,789,203    |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/24/2008  | \$994,600       |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 10/6/2008  | \$546,983       |
| 02    | N     | BANK OF SCOTLAND PLC NY BR                         | FORI   | 10/23/2008 | \$1,500,000,000 |
| 02    | N     | NORINCHUKIN BK NY BR                               | FORI   | 10/2/2008  | \$1,000,000,000 |
| 05    | N     | HOMETRUST BK                                       | THIN   | 11/7/2008  | \$10,000,000    |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

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**Restricted FR**



|    |          |                            |      |            |              |
|----|----------|----------------------------|------|------------|--------------|
| 06 | <b>N</b> | GEORGIA CMRC BK            | SCBK | 11/7/2008  | \$10,000,000 |
| 06 | <b>N</b> | UNITED AMER BK NA          | SCBK | 11/10/2008 | \$5,000,000  |
| 07 | <b>N</b> | EDUCATIONAL CMNTY CU<br>NR | THIN | 10/7/2008  | \$2,000,000  |
| 08 | <b>N</b> | PARIS NB                   | SCBK | 11/7/2008  | \$2,900,000  |
| 08 | <b>N</b> | PARIS NB                   | SCBK | 11/10/2008 | \$100,000    |
| 09 | <b>N</b> | BIG SKY WESTERN BK         | SCBK | 11/7/2008  | \$18,000,000 |
| 11 | <b>N</b> | BEAL BK                    | THIN | 11/7/2008  | \$65,000,000 |

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\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

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**Restricted FR**

These loans mature on: Monday, December 08, 2008  
and remain outstanding for:

Total: \$4,895,386,138

**18**

more calendar day(s).

| Dist. | Type* | Borrower Name   | MKSM** | Loan Dt.   | Loan Amount   |
|-------|-------|---|--------|------------|---------------|
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank    | NONR   | 9/23/2008  | \$810,675,341 |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank    | NONR   | 9/30/2008  | \$437,828,258 |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - STATE STREET BANK    | NONR   | 9/25/2008  | \$378,977,326 |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP-State Street Bank      | NONR   | 9/24/2008  | \$376,255,946 |
| 01    | NR    | ABCP BK OF NY MELLON<br>ABCP -- BONYMellon            | NONR   | 9/22/2008  | \$298,139,167 |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP-CHASE BROKER        | NONR   | 9/23/2008  | \$198,098,064 |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP-Chase Broker        | NONR   | 9/30/2008  | \$188,940,275 |
| 01    | NR    | ABCP CITIGROUP BROKER DEAL<br>ABCP - Citigroup Broker | NONR   | 10/16/2008 | \$99,558,333  |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker      | NONR   | 9/25/2008  | \$99,428,556  |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker      | NONR   | 10/2/2008  | \$74,591,021  |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP-Chase Broker        | NONR   | 9/26/2008  | \$74,584,813  |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank    | NONR   | 9/26/2008  | \$64,617,764  |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - CHASE BROKER      | NONR   | 10/3/2008  | \$55,687,893  |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank    | NONR   | 10/7/2008  | \$49,752,861  |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker      | NONR   | 9/29/2008  | \$48,735,800  |
| 01    | NR    | ABCP JP MORGAN CHASE BK<br>ABCP - JPMorganChase       | NONR   | 9/22/2008  | \$39,751,889  |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

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|    |    |   |      |            |                 |
|----|----|---|------|------------|-----------------|
| 01 | NR | ABCP BK OF NY MELLON<br>ABCP - BONYMellon                   | NONR | 9/26/2008  | \$30,808,902    |
| 01 | NR | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker            | NONR | 9/24/2008  | \$15,760,302    |
| 01 | NR | ABCP BANC OF AMER SCTY<br>ABCP - Bank of America Securities | NONR | 10/10/2008 | \$9,953,456     |
| 01 | NR | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker            | NONR | 10/9/2008  | \$4,579,300     |
| 01 | NR | ABCP STATE STREET B&TC<br>ABCP - State Street Bank          | NONR | 9/29/2008  | \$3,977,872     |
| 02 | N  | BANK OF SCOTLAND PLC NY BR                                  | FORI | 10/29/2008 | \$1,500,000,000 |
| 04 | N  | CITIZENS BK   | SCBK | 11/10/2008 | \$2,400,000     |
| 06 | N  | GEORGIA CMRC BK   | SCBK | 11/10/2008 | \$10,000,000    |
| 08 | N  | CITIZENS BK   | SCBK | 11/10/2008 | \$283,000       |
| 12 | N  | LA JOLLA BK FSB   | THIN | 11/10/2008 | \$12,000,000    |
| 12 | N  | SYRINGA BK  | SCBK | 11/10/2008 | \$10,000,000    |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

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**Restricted FR**

These loans mature on: Tuesday, December 09, 2008  
and remain outstanding for:

Total: **\$3,073,423,993**

**19**

more calendar day(s).

| Dist. | Type* | Borrower Name                                      | MKSM** | Loan Dt.   | Loan Amount     |
|-------|-------|--|--------|------------|-----------------|
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/23/2008  | \$476,785,402   |
| 01    | NR    | ABCP BK OF NY MELLON<br>ABCP -- BONYMellon         | NONR   | 9/22/2008  | \$372,643,750   |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - STATE STREET BANK | NONR   | 9/25/2008  | \$301,965,156   |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 10/15/2008 | \$173,221,108   |
| 01    | NR    | ABCP BK OF NY MELLON<br>ABCP-BONY MELLON           | NONR   | 9/23/2008  | \$149,057,500   |
| 01    | NR    | ABCP JP MORGAN CHASE BK<br>ABCP - JPMorganChase    | NONR   | 9/22/2008  | \$140,087,292   |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/29/2008  | \$100,434,919   |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP-Chase Broker     | NONR   | 9/30/2008  | \$87,538,000    |
| 01    | NR    | ABCP BANC OF AMER SCTY<br>ABCP - BOA Securities    | NONR   | 9/25/2008  | \$50,066,563    |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP-CHASE BROKER     | NONR   | 9/23/2008  | \$49,705,903    |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 10/8/2008  | \$47,766,880    |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/29/2008  | \$43,745,327    |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP-Chase Broker     | NONR   | 9/26/2008  | \$38,788,106    |
| 01    | NR    | ABCP CITIBANK<br>ABCP - CITIBANK                   | NONR   | 9/29/2008  | \$20,087,654    |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/24/2008  | \$19,030,434    |
| 02    | N     | NORINCHUKIN BK NY BR                               | FORI   | 10/3/2008  | \$1,000,000,000 |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

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These loans mature on: **Wednesday, December 10, 2008**  
and remain outstanding for:

**Total:** **\$3,528,083,362**

**20** more calendar day(s).

| Dist. | Type* | Borrower Name  | MKSM** | Loan Dt.   | Loan Amount   |
|-------|-------|--|--------|------------|---------------|
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street B&TC     | NONR   | 9/22/2008  | \$415,124,336 |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker       | NONR   | 9/25/2008  | \$412,265,939 |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - JPMC Broker Dealer | NONR   | 10/10/2008 | \$388,326,397 |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank     | NONR   | 9/29/2008  | \$328,267,032 |
| 01    | NR    | ABCP BK OF NY MELLON<br>ABCP - BONYMellon              | NONR   | 9/22/2008  | \$325,137,275 |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank     | NONR   | 9/23/2008  | \$294,931,558 |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker       | NONR   | 9/29/2008  | \$205,877,152 |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker       | NONR   | 9/24/2008  | \$139,165,833 |
| 01    | NR    | ABCP BANC OF AMER SCTY<br>ABCP-BOA BROKER              | NONR   | 9/30/2008  | \$114,194,840 |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - STATE STREET BANK     | NONR   | 9/25/2008  | \$66,461,845  |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP-State Street Bank       | NONR   | 9/24/2008  | \$64,266,837  |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank     | NONR   | 9/26/2008  | \$62,632,500  |
| 01    | NR    | ABCP CITIGROUP BROKER DEAL<br>ABCP - Citigroup Broker  | NONR   | 10/7/2008  | \$54,719,958  |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP JPMChase Broker      | NONR   | 11/13/2008 | \$49,958,750  |
| 01    | NR    | ABCP JP MORGAN CHASE BK<br>ABCP - JPMorganChase        | NONR   | 9/22/2008  | \$49,665,347  |
| 01    | NR    | ABCP BK OF NY MELLON<br>ABCP-BONY MELLON               | NONR   | 9/23/2008  | \$24,844,743  |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

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|    |    |  |      |            |               |
|----|----|--|------|------------|---------------|
| 01 | NR | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR | 10/1/2008  | \$543,019     |
| 05 | N  | BEACH FIRST NB                                     | SCBK | 11/12/2008 | \$12,000,000  |
| 05 | N  | HOMETRUST BK                                       | THIN | 11/12/2008 | \$12,000,000  |
| 06 | N  | GEORGIA CMRC BK                                    | SCBK | 11/12/2008 | \$10,000,000  |
| 06 | N  | SOUTHPOINT BK                                      | NONR | 9/11/2008  | \$5,000,000   |
| 06 | N  | BANK OF YAZOO CITY                                 | SCBK | 11/19/2008 | \$2,000,000   |
| 07 | N  | PARK NB  | SCBK | 11/12/2008 | \$100,000,000 |
|    |    | NR   |      |            |               |
| 07 | N  | LAKESIDE BK  | SCBK | 11/12/2008 | \$15,000,000  |
|    |    | NR   |      |            |               |
| 09 | N  | FIRST SECURITY BK MISSOULA                         | SCBK | 11/12/2008 | \$100,000,000 |
| 09 | N  | WESTERN SECURITY BK                                | SCBK | 11/12/2008 | \$64,000,000  |
| 09 | N  | GLACIER BK   | SCBK | 11/13/2008 | \$21,000,000  |
| 09 | N  | BIG SKY WESTERN BK                                 | SCBK | 11/12/2008 | \$12,000,000  |
| 09 | N  | VALLEY BK OF HELENA                                | SCBK | 11/12/2008 | \$12,000,000  |
| 09 | N  | WESTERN SECURITY BK                                | SCBK | 11/17/2008 | \$5,000,000   |
| 09 | N  | BIG SKY WESTERN BK                                 | SCBK | 11/17/2008 | \$4,500,000   |
| 09 | N  | COMMERCIAL ST BK OF WAGNE                          | SCBK | 11/17/2008 | \$200,000     |
| 12 | N  | MOUNTAIN W BK                                      | SCBK | 11/12/2008 | \$107,000,000 |
| 12 | N  | BANK OF NV   | SCBK | 11/10/2008 | \$50,000,000  |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

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**Restricted FR**

These loans mature on: Thursday, December 11, 2008  
and remain outstanding for:

Total: **\$2,706,396,099**

**21** more calendar day(s).

| Dist. | Type* | Borrower Name                                      | MKSM** | Loan Dt.   | Loan Amount     |
|-------|-------|--|--------|------------|-----------------|
| 01    | NR    | ABCP BK OF NY MELLON<br>ABCP - BONYMellon          | NONR   | 9/22/2008  | \$377,618,667   |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - STATE STREET BANK | NONR   | 9/25/2008  | \$226,551,630   |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/29/2008  | \$214,228,347   |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/23/2008  | \$209,419,643   |
| 01    | NR    | ABCP JP MORGAN CHASE BK<br>ABCP - JPMorganChase    | NONR   | 9/22/2008  | \$129,184,445   |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/29/2008  | \$107,739,995   |
| 01    | NR    | ABCP BK OF NY MELLON<br>ABCP - BONYMellon          | NONR   | 9/30/2008  | \$99,436,000    |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/24/2008  | \$80,506,845    |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP-Chase Broker     | NONR   | 9/26/2008  | \$41,245,928    |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP-Chase Broker     | NONR   | 9/30/2008  | \$29,835,600    |
| 02    | N     | NORINCHUKIN BK NY BR                               | FORI   | 10/6/2008  | \$1,000,000,000 |
| 06    | N     | ENTERPRISE BK OF FL                                | SCBK   | 11/13/2008 | \$8,629,000     |
| 07    | N     | PARK NB<br>NR                                      | SCBK   | 11/13/2008 | \$150,000,000   |
| 07    | N     | FIRST AMER BK<br>NR                                | SCBK   | 11/6/2008  | \$30,000,000    |
| 07    | N     | GERMAN AMER ST BK<br>NR                            | SCBK   | 11/13/2008 | \$1,500,000     |
| 09    | N     | COMMERCIAL ST BK OF WAGNE                          | SCBK   | 11/18/2008 | \$500,000       |

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These loans mature on: Friday, December 12, 2008  
and remain outstanding for:

Total: \$5,370,312,795

22 more calendar day(s).

| Dist. | Type* | Borrower Name                                      | MKSM** | Loan Dt.   | Loan Amount     |
|-------|-------|--|--------|------------|-----------------|
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/29/2008  | \$800,200,127   |
| 01    | NR    | ABCP BANC OF AMER SCTY<br>ABCP-BOA BROKER          | NONR   | 9/30/2008  | \$367,336,514   |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - STATE STREET BANK | NONR   | 9/25/2008  | \$296,270,485   |
| 01    | NR    | ABCP JP MORGAN CHASE BK<br>ABCP-Chase Bank         | NONR   | 9/23/2008  | \$248,946,833   |
| 01    | NR    | ABCP BK OF NY MELLON<br>ABCP - BONYMellon          | NONR   | 9/30/2008  | \$248,529,861   |
| 01    | NR    | ABCP JP MORGAN CHASE BK<br>ABCP - JPMorganChase    | NONR   | 9/22/2008  | \$243,732,507   |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/30/2008  | \$228,236,723   |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/29/2008  | \$220,336,651   |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/23/2008  | \$219,388,227   |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP-Chase Broker     | NONR   | 9/30/2008  | \$62,653,798    |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - CHASE BROKER   | NONR   | 10/1/2008  | \$49,719,000    |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/26/2008  | \$49,699,486    |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street B&TC | NONR   | 10/15/2008 | \$49,649,583    |
| 02    | N     | LANDESBK BADEN WUERTTEM                            | FORI   | 11/14/2008 | \$2,000,000,000 |
| 05    | N     | HOMETRUST BK                                       | THIN   | 11/14/2008 | \$10,000,000    |
| 07    | N     | PARK NB<br>NR                                      | SCBK   | 11/14/2008 | \$155,000,000   |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

\*\*Entity type from Markstat M: LMCB--Large Money Center Bank (DRP reporter), OLCB--Other Large Commercial Bank, SCBK--Small Commercial Bank, THIN--Thrift Institution (includes Credit Unions), FORI--Foreign-related Institution. DRP suffix indicates that a THIN or FORI is a DRP reporter. NONR--Non-reporter.

|    |   |                              |      |            |              |
|----|---|------------------------------|------|------------|--------------|
| 07 | N | CENTRUST BK NA<br>NR         | NONR | 11/14/2008 | \$2,500,000  |
| 07 | N | AMERICAN NB FOX CITIES<br>NR | SCBK | 11/12/2008 | \$1,000,000  |
| 08 | N | INDEPENDENT BK               | SCBK | 9/15/2008  | \$10,000,000 |
| 08 | N | CITIZENS BK                  | SCBK | 11/14/2008 | \$1,113,000  |
| 11 | N | UVALDE NB                    | NONR | 11/17/2008 | \$1,000,000  |
| 12 | N | TOWN N BK NV NA              | NONR | 11/14/2008 | \$55,000,000 |
| 12 | N | BANK OF NV                   | SCBK | 11/12/2008 | \$50,000,000 |

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\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

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**Restricted FR**

These loans mature on: Monday, December 15, 2008  
and remain outstanding for:

Total: \$4,411,322,252

25 more calendar day(s).

| Dist. | Type* | Borrower Name                                      | MKSM** | Loan Dt.   | Loan Amount     |
|-------|-------|--|--------|------------|-----------------|
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/24/2008  | \$215,556,266   |
| 01    | NR    | ABCP BK OF NY MELLON<br>ABCP - BONYMellon          | NONR   | 9/22/2008  | \$178,782,000   |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/30/2008  | \$135,373,144   |
| 01    | NR    | ABCP JP MORGAN CHASE BK<br>ABCP - JPMorganChase    | NONR   | 9/22/2008  | \$115,217,773   |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - CHASE BROKER   | NONR   | 10/1/2008  | \$60,081,542    |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 10/2/2008  | \$49,693,722    |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP-Chase Broker     | NONR   | 9/30/2008  | \$39,763,556    |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/29/2008  | \$24,839,583    |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/26/2008  | \$15,898,667    |
| 02    | N     | NORINCHUKIN BK NY BR                               | FORI   | 9/16/2008  | \$3,000,000,000 |
| 02    | N     | ARAB BKG CORP NY BR                                | FORI   | 11/18/2008 | \$400,000,000   |
| 05    | N     | HOMETRUST BK                                       | THIN   | 11/18/2008 | \$12,000,000    |
| 06    | N     | ENTERPRISE BK OF FL                                | SCBK   | 11/17/2008 | \$10,780,000    |
| 06    | N     | GEORGIA CMRC BK                                    | SCBK   | 11/17/2008 | \$10,000,000    |
| 08    | N     | COMMUNITY FIRST BK                                 | NONR   | 11/17/2008 | \$1,000,000     |
| 08    | N     | CITIZENS BK  | SCBK   | 11/17/2008 | \$831,000       |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

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|    |   |                           |      |            |              |
|----|---|---------------------------|------|------------|--------------|
| 09 | N | COMMERCIAL ST BK OF WAGNE | SCBK | 11/19/2008 | \$2,100,000  |
| 12 | N | BANK OF NV                | SCBK | 11/14/2008 | \$50,000,000 |
| 12 | N | TOWN N BK NV NA           | NONR | 11/17/2008 | \$47,000,000 |
| 12 | N | PROFICIO BK               | NONR | 11/17/2008 | \$23,405,000 |
| 12 | N | LA JOLLA BK FSB           | THIN | 11/17/2008 | \$19,000,000 |

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\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

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**Restricted FR**

These loans mature on: Tuesday, December 16, 2008  
and remain outstanding for:

Total: **\$944,647,959**

**26** more calendar day(s).

| Dist. | Type* | Borrower Name                                      | MKSM** | Loan Dt.   | Loan Amount   |
|-------|-------|--|--------|------------|---------------|
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/29/2008  | \$366,574,779 |
| 01    | NR    | ABCP BK OF NY MELLON<br>ABCP - BONYMellon          | NONR   | 9/30/2008  | \$248,481,389 |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/23/2008  | \$49,661,667  |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/29/2008  | \$2,982,125   |
| 05    | N     | CRESCENT BK  | SCBK   | 9/17/2008  | \$8,000,000   |
| 06    | N     | GEORGIA CMRC BK                                    | SCBK   | 11/18/2008 | \$10,000,000  |
| 06    | N     | SOUTHPOINT BK                                      | NONR   | 9/17/2008  | \$7,000,000   |
| 08    | N     | CITIZENS BK  | SCBK   | 11/18/2008 | \$448,000     |
| 09    | N     | PEOPLES BK WI                                      | SCBK   | 11/18/2008 | \$2,500,000   |
| 11    | N     | BEAL BK  | THIN   | 9/17/2008  | \$150,000,000 |
| 12    | N     | TOWN N BK NV NA                                    | NONR   | 11/18/2008 | \$63,000,000  |
| 12    | N     | HUA NAN CMRL BK LA BR                              | FORI   | 10/14/2008 | \$30,000,000  |
| 12    | N     | LA JOLLA BK FSB                                    | THIN   | 11/18/2008 | \$6,000,000   |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

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\*\*Entity type from Markstat M: LMCB--Large Money Center Bank (DRP reporter), OLCB--Other Large Commercial Bank, SCBK--Small Commercial Bank, THIN--Thrift Institution (includes Credit Unions), FORI--Foreign-related Institution. DRP suffix indicates that a THIN or FORI is a DRP reporter. NONR--Non-reporter.

**Restricted FR**

These loans mature on: Wednesday, December 17, 2008  
and remain outstanding for:

Total: \$514,097,786

27 more calendar day(s).

| Dist. | Type* | Borrower Name                                      | MKSM** | Loan Dt.   | Loan Amount   |
|-------|-------|--|--------|------------|---------------|
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/29/2008  | \$162,920,333 |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/29/2008  | \$148,376,682 |
| 01    | NR    | ABCP JP MORGAN CHASE BK<br>ABCP - JPMorganChase    | NONR   | 9/22/2008  | \$99,283,333  |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 10/7/2008  | \$24,862,438  |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP-State Street Bank   | NONR   | 9/24/2008  | \$24,825,000  |
| 05    | N     | CRESCENT BK  | SCBK   | 9/18/2008  | \$8,000,000   |
| 05    | N     | HOMETRUST BK                                       | THIN   | 11/19/2008 | \$5,000,000   |
| 08    | N     | MERAMEC VALLEY BK                                  | SCBK   | 11/19/2008 | \$4,180,000   |
| 09    | N     | STATE BK OF BELLINGHAM                             | NONR   | 11/19/2008 | \$1,650,000   |
| 12    | N     | TOWN N BK NV NA                                    | NONR   | 11/19/2008 | \$35,000,000  |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

\*\*Entity type from Markstat M: LMCB--Large Money Center Bank (DRP reporter), OLCB--Other Large Commercial Bank, SCBK--Small Commercial Bank, THIN--Thrift Institution (includes Credit Unions), FORI--Foreign-related Institution. DRP suffix indicates that a THIN or FORI is a DRP reporter. NONR--Non-reporter.

These loans mature on: Thursday, December 18, 2008  
and remain outstanding for:

Total: \$269,196,989

28

more calendar day(s).

| Dist. | Type* | Borrower Name                                      | MKSM** | Loan Dt.   | Loan Amount   |
|-------|-------|--|--------|------------|---------------|
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/29/2008  | \$143,001,600 |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street B&TC | NONR   | 10/15/2008 | \$99,288,889  |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP-State Street Bank   | NONR   | 9/24/2008  | \$11,906,500  |
| 05    | N     | CRESCENT BK  | SCBK   | 9/19/2008  | \$8,000,000   |
| 12    | N     | INDEPENDENCE BK                                    | NONR   | 11/10/2008 | \$7,000,000   |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

\*\*Entity type from Markstat M: LMCB--Large Money Center Bank (DRP reporter), OLCB--Other Large Commercial Bank, SCBK--Small Commercial Bank, THIN--Thrift Institution (includes Credit Unions), FORI--Foreign-related Institution. DRP suffix indicates that a THIN or FORI is a DRP reporter. NONR--Non-reporter.

These loans mature on: Friday, December 19, 2008  
and remain outstanding for:

Total: **\$3,084,980,404**

**29** more calendar day(s).

| Dist. | Type* | Borrower Name                                      | MKSM**   | Loan Dt.   | Loan Amount     |
|-------|-------|--|----------|------------|-----------------|
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR     | 9/25/2008  | \$992,326,389   |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR     | 9/24/2008  | \$552,399,719   |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street B&TC | NONR     | 10/15/2008 | \$198,573,611   |
| 01    | NR    | ABCP BK OF NY MELLON<br>ABCP - BONYMellon          | NONR     | 9/22/2008  | \$198,435,556   |
| 01    | NR    | ABCP JP MORGAN CHASE BK<br>ABCP - JPMorganChase    | NONR     | 9/22/2008  | \$49,626,000    |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP-State Street Bank   | NONR     | 9/24/2008  | \$13,619,130    |
| 02    | N     | BARCLAYS BK PLC NY BR                              | FORI_DRP | 9/22/2008  | \$1,000,000,000 |
| 07    | N     | FIRST AMER BK<br>NR                                | SCBK     | 10/21/2008 | \$20,000,000    |
| 12    | N     | LAND BK OF TAIWAN LA BR                            | FORI     | 9/22/2008  | \$60,000,000    |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

\*\*Entity type from Markstat M: LMCB--Large Money Center Bank (DRP reporter), OLCB--Other Large Commercial Bank, SCBK--Small Commercial Bank, THIN--Thrift Institution (includes Credit Unions), FORI--Foreign-related Institution. DRP suffix indicates that a THIN or FORI is a DRP reporter. NONR--Non-reporter.



These loans mature on: Monday, December 22, 2008  
and remain outstanding for:

Total: \$799,065,756

32 more calendar day(s).

| Dist. | Type* | Borrower Name                                      | MKSM** | Loan Dt.  | Loan Amount   |
|-------|-------|--|--------|-----------|---------------|
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP-CHASE BROKER     | NONR   | 9/23/2008 | \$426,893,250 |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/25/2008 | \$124,022,222 |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/23/2008 | \$99,250,000  |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP-Chase Broker     | NONR   | 9/26/2008 | \$54,611,883  |
| 01    | NR    | ABCP JP MORGAN CHASE BK<br>ABCP - JPMorganChase    | NONR   | 9/22/2008 | \$49,613,250  |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP-State Street Bank   | NONR   | 9/24/2008 | \$44,675,150  |

These loans mature on: Tuesday, December 23, 2008  
and remain outstanding for:

Total: \$187,919,973

33 more calendar day(s).

| Dist. | Type* | Borrower Name   | MKSM** | Loan Dt.   | Loan Amount  |
|-------|-------|---|--------|------------|--------------|
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP-Chase Broker        | NONR   | 9/30/2008  | \$90,931,015 |
| 01    | NR    | ABCP CITIGROUP BROKER DEAL<br>ABCP - Citigroup Broker | NONR   | 10/9/2008  | \$79,488,958 |
| 05    | N     | CRESCENT BK   | SCBK   | 9/25/2008  | \$8,000,000  |
| 06    | N     | SOUTHPOINT BK   | NONR   | 9/24/2008  | \$8,000,000  |
| 07    | N     | CENTRUST BK NA<br>NR                                  | NONR   | 10/24/2008 | \$1,500,000  |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

\*\*Entity type from Markstat M: LMCB--Large Money Center Bank (DRP reporter), OLCB--Other Large Commercial Bank, SCBK--Small Commercial Bank, THIN--Thrift Institution (includes Credit Unions), FORI--Foreign-related Institution. DRP suffix indicates that a THIN or FORI is a DRP reporter. NONR--Non-reporter.

These loans mature on: Wednesday, December 24, 2008  
and remain outstanding for:

Total: \$25,000,000

34 more calendar day(s).

| Dist. | Type* | Borrower Name           | MKSM** | Loan Dt.  | Loan Amount  |
|-------|-------|-------------------------|--------|-----------|--------------|
| 12    | N     | LAND BK OF TAIWAN LA BR | FORI   | 9/25/2008 | \$25,000,000 |

These loans mature on: Friday, December 26, 2008  
and remain outstanding for:

Total: \$262,941,393

36 more calendar day(s).

| Dist. | Type* | Borrower Name                                      | MKSM** | Loan Dt.  | Loan Amount   |
|-------|-------|--|--------|-----------|---------------|
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - STATE STREET BANK | NONR   | 9/25/2008 | \$123,692,074 |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP-Chase Broker     | NONR   | 9/30/2008 | \$49,655,625  |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/23/2008 | \$34,744,111  |
| 01    | NR    | ABCP BK OF NY MELLON<br>ABCP - BONYMellon          | NONR   | 9/22/2008 | \$19,849,583  |
| 05    | N     | MACON BK   | THIN   | 9/29/2008 | \$5,000,000   |
| 12    | N     | HUA NAN CMRL BK LA BR                              | FORI   | 9/30/2008 | \$25,000,000  |
| 12    | N     | NORTHWEST CMNTY CU                                 | SCBK   | 9/29/2008 | \$5,000,000   |

These loans mature on: Monday, December 29, 2008  
and remain outstanding for:

Total: \$1,000,000

39 more calendar day(s).

| Dist. | Type* | Borrower Name        | MKSM** | Loan Dt.   | Loan Amount |
|-------|-------|----------------------|--------|------------|-------------|
| 07    | N     | CITIZENS ST BK<br>NR | SCBK   | 10/30/2008 | \$1,000,000 |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

\*\*Entity type from Markstat M: LMCB--Large Money Center Bank (DRP reporter), OLCB--Other Large Commercial Bank, SCBK--Small Commercial Bank, THIN--Thrift Institution (includes Credit Unions), FORI--Foreign-related Institution. DRP suffix indicates that a THIN or FORI is a DRP reporter. NONR--Non-reporter.

These loans mature on: Friday, January 02, 2009  
and remain outstanding for:

Total: \$1,000,000

43 more calendar day(s).

| Dist. | Type* | Borrower Name | MKSM** | Loan Dt.  | Loan Amount |
|-------|-------|---------------|--------|-----------|-------------|
| 10    | N     | FIRST BK&TC   | NONR   | 11/6/2008 | \$1,000,000 |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

\*\*Entity type from Markstat M: LMCB--Large Money Center Bank (DRP reporter), OLCB--Other Large Commercial Bank, SCBK--Small Commercial Bank, THIN--Thrift Institution (includes Credit Unions), FORI--Foreign-related Institution. DRP suffix indicates that a THIN or FORI is a DRP reporter. NONR--Non-reporter.

These loans mature on: Monday, January 05, 2009  
and remain outstanding for:

Total: \$3,428,456,176

46 more calendar day(s).

| Dist. | Type* | Borrower Name  | MKSM** | Loan Dt.   | Loan Amount     |
|-------|-------|--|--------|------------|-----------------|
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker             | NONR   | 9/26/2008  | \$356,894,814   |
| 01    | NR    | ABCP BK OF NY MELLON<br>ABCP - Bank of NY Mellon             | NONR   | 9/22/2008  | \$297,802,564   |
| 01    | NR    | ABCP BK OF NY MELLON<br>ABCP - BONYMellon                    | NONR   | 9/30/2008  | \$198,399,500   |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker             | NONR   | 9/24/2008  | \$198,208,889   |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP-CHASE BROKER               | NONR   | 9/23/2008  | \$105,972,206   |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank           | NONR   | 9/23/2008  | \$99,046,667    |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker             | NONR   | 9/25/2008  | \$49,575,000    |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank           | NONR   | 10/8/2008  | \$17,868,725    |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank           | NONR   | 10/1/2008  | \$15,875,413    |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP-State Street Bank             | NONR   | 9/25/2008  | \$13,884,173    |
| 01    | NR    | ABCP CITIGROUP BROKER DEAL<br>ABCP - Citigroup Broker Dealer | NONR   | 10/10/2008 | \$9,928,225     |
| 02    | N     | COMMERZBANK AG NY BR   | FORI   | 10/7/2008  | \$2,000,000,000 |
| 07    | N     | FIRST AMER BK<br>NR  | SCBK   | 10/7/2008  | \$30,000,000    |
| 12    | N     | FIRST BK OF ID FSB   | THIN   | 10/7/2008  | \$35,000,000    |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

\*\*Entity type from Markstat M: LMCB--Large Money Center Bank (DRP reporter), OLCB--Other Large Commercial Bank, SCBK--Small Commercial Bank, THIN--Thrift Institution (includes Credit Unions), FORI--Foreign-related Institution. DRP suffix indicates that a THIN or FORI is a DRP reporter. NONR--Non-reporter.

These loans mature on: Tuesday, January 06, 2009  
and remain outstanding for:

Total: **\$1,129,001,484**

**47** more calendar day(s).

| Dist. | Type* | Borrower Name  | MKSM** | Loan Dt.   | Loan Amount   |
|-------|-------|--|--------|------------|---------------|
| 01    | NR    | ABCP BK OF NY MELLON<br>ABCP - BONYMellon                    | NONR   | 9/30/2008  | \$694,109,111 |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP-CHASE BROKER               | NONR   | 9/23/2008  | \$173,392,188 |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker             | NONR   | 9/25/2008  | \$99,768,020  |
| 01    | NR    | ABCP JP MORGAN CHASE BK<br>ABCP - JPMorganChase              | NONR   | 9/22/2008  | \$79,269,778  |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank           | NONR   | 9/26/2008  | \$49,558,000  |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP-State Street Bank             | NONR   | 9/24/2008  | \$24,774,667  |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP-State Street Bank             | NONR   | 9/25/2008  | \$6,938,815   |
| 01    | NR    | ABCP CITIGROUP BROKER DEAL<br>ABCP - Citigroup Broker Dealer | NONR   | 10/10/2008 | \$1,190,907   |

These loans mature on: Wednesday, January 07, 2009  
and remain outstanding for:

Total: **\$323,508,257**

**48** more calendar day(s).

| Dist. | Type* | Borrower Name                                    | MKSM** | Loan Dt.  | Loan Amount   |
|-------|-------|--|--------|-----------|---------------|
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker | NONR   | 9/25/2008 | \$299,508,257 |
| 01    | N     | NORTHEAST BK                                     | SCBK   | 10/9/2008 | \$15,000,000  |
| 05    | N     | CRESCENT BK                                      | SCBK   | 10/9/2008 | \$9,000,000   |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

\*\*Entity type from Markstat M: LMCB--Large Money Center Bank (DRP reporter), OLCB--Other Large Commercial Bank, SCBK--Small Commercial Bank, THIN--Thrift Institution (includes Credit Unions), FORI--Foreign-related Institution. DRP suffix indicates that a THIN or FORI is a DRP reporter. NONR--Non-reporter.

These loans mature on: Thursday, January 08, 2009  
and remain outstanding for:

Total: \$380,545,858

49 more calendar day(s).

| Dist. | Type* | Borrower Name                                      | MKSM** | Loan Dt.  | Loan Amount  |
|-------|-------|--|--------|-----------|--------------|
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/24/2008 | \$99,078,611 |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/25/2008 | \$72,363,933 |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/30/2008 | \$49,573,611 |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/23/2008 | \$49,543,764 |
| 01    | NR    | ABCP JP MORGAN CHASE BK<br>ABCP - JPMorganChase    | NONR   | 9/22/2008 | \$49,535,000 |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/29/2008 | \$45,293,562 |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP-State Street Bank   | NONR   | 9/24/2008 | \$14,859,992 |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 10/1/2008 | \$297,385    |

These loans mature on: Friday, January 09, 2009  
and remain outstanding for:

Total: \$709,542,311

50 more calendar day(s).

| Dist. | Type* | Borrower Name                                    | MKSM** | Loan Dt.   | Loan Amount   |
|-------|-------|--|--------|------------|---------------|
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP-CHASE BROKER   | NONR   | 9/23/2008  | \$198,140,000 |
| 01    | NR    | ABCP SUNTRUST BROK DLR<br>ABCP - Suntrust Broker | NONR   | 10/14/2008 | \$197,583,333 |
| 01    | NR    | ABCP SUNTRUST BROK DLR<br>ABCP - Suntrust Broker | NONR   | 10/7/2008  | \$197,519,444 |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker | NONR   | 9/26/2008  | \$82,222,913  |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker | NONR   | 9/25/2008  | \$34,076,620  |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

\*\*Entity type from Markstat M: LMCB--Large Money Center Bank (DRP reporter), OLCB--Other Large Commercial Bank, SCBK--Small Commercial Bank, THIN--Thrift Institution (includes Credit Unions), FORI--Foreign-related Institution. DRP suffix indicates that a THIN or FORI is a DRP reporter. NONR--Non-reporter.

These loans mature on: Monday, January 12, 2009  
and remain outstanding for:

Total: **\$1,136,934,747**

**53**

more calendar day(s).

| Dist. | Type* | Borrower Name                                      | MKSM** | Loan Dt.   | Loan Amount   |
|-------|-------|--|--------|------------|---------------|
| 01    | NR    | ABCP BK OF NY MELLON<br>ABCP - Bank of NY Mellon   | NONR   | 9/22/2008  | \$777,647,356 |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/25/2008  | \$186,892,594 |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP-CHASE BROKER     | NONR   | 9/23/2008  | \$79,235,333  |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/23/2008  | \$49,483,542  |
| 01    | NR    | ABCP BK OF NY MELLON<br>ABCP-BONY MELLON           | NONR   | 9/23/2008  | \$24,764,333  |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP-State Street Bank   | NONR   | 9/25/2008  | \$9,911,589   |
| 05    | N     | NEWBRIDGE BK                                       | SCBK   | 10/14/2008 | \$9,000,000   |

These loans mature on: Tuesday, January 13, 2009  
and remain outstanding for:

Total: **\$1,119,747,793**

**54**

more calendar day(s).

| Dist. | Type* | Borrower Name                                      | MKSM** | Loan Dt.   | Loan Amount   |
|-------|-------|--|--------|------------|---------------|
| 01    | NR    | ABCP BK OF NY MELLON<br>ABCP - Bank of NY Mellon   | NONR   | 9/22/2008  | \$569,484,187 |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/30/2008  | \$426,770,794 |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/25/2008  | \$58,730,582  |
| 01    | NR    | ABCP BK OF NY MELLON<br>ABCP-BONY MELLON           | NONR   | 9/23/2008  | \$24,762,229  |
| 12    | N     | FIRST BK OF ID FSB                                 | THIN   | 10/15/2008 | \$40,000,000  |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

\*\*Entity type from Markstat M: LMCB--Large Money Center Bank (DRP reporter), OLCB--Other Large Commercial Bank, SCBK--Small Commercial Bank, THIN--Thrift Institution (includes Credit Unions), FORI--Foreign-related Institution. DRP suffix indicates that a THIN or FORI is a DRP reporter. NONR--Non-reporter.

These loans mature on: Wednesday, January 14, 2009  
and remain outstanding for:

Total: **\$1,285,270,252**

**55** more calendar day(s).

| Dist. | Type* | Borrower Name                                      | MKSM** | Loan Dt.   | Loan Amount   |
|-------|-------|--|--------|------------|---------------|
| 01    | NR    | ABCP BK OF NY MELLON<br>ABCP - Bank of NY Mellon   | NONR   | 9/22/2008  | \$499,196,420 |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/26/2008  | \$476,798,437 |
| 01    | NR    | ABCP BK OF NY MELLON<br>ABCP-BONY MELLON           | NONR   | 9/23/2008  | \$95,094,080  |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/29/2008  | \$49,405,556  |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP-State Street Bank   | NONR   | 9/24/2008  | \$45,396,234  |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/30/2008  | \$37,656,501  |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP-State Street Bank   | NONR   | 9/25/2008  | \$30,723,024  |
| 02    | N     | SHINKIN CENTRAL BK NY BR                           | FORI   | 10/17/2008 | \$50,000,000  |
| 07    | N     | FARMERS SVG BK<br>NR                               | SCBK   | 10/16/2008 | \$1,000,000   |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

\*\*Entity type from Markstat M: LMCB--Large Money Center Bank (DRP reporter), OLCB--Other Large Commercial Bank, SCBK--Small Commercial Bank, THIN--Thrift Institution (includes Credit Unions), FORI--Foreign-related Institution. DRP suffix indicates that a THIN or FORI is a DRP reporter. NONR--Non-reporter.



These loans mature on: Thursday, January 15, 2009  
and remain outstanding for:

Total: \$1,698,261,254

56 more calendar day(s).

| Dist. | Type* | Borrower Name                                      | MKSM** | Loan Dt.   | Loan Amount   |
|-------|-------|--|--------|------------|---------------|
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/29/2008  | \$430,876,240 |
| 01    | NR    | ABCP BK OF NY MELLON<br>ABCP - BONYMellon          | NONR   | 9/30/2008  | \$297,347,292 |
| 01    | NR    | ABCP BK OF NY MELLON<br>ABCP-BONY MELLON           | NONR   | 9/23/2008  | \$247,624,132 |
| 01    | NR    | ABCP BK OF NY MELLON<br>ABCP - Bank of NY Mellon   | NONR   | 9/22/2008  | \$247,624,132 |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP-CHASE BROKER     | NONR   | 9/23/2008  | \$198,036,667 |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/25/2008  | \$163,494,020 |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP-State Street Bank   | NONR   | 9/24/2008  | \$47,282,368  |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/30/2008  | \$16,835,785  |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP-State Street Bank   | NONR   | 9/25/2008  | \$10,892,916  |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 10/1/2008  | \$247,703     |
| 06    | N     | CITIZENS NB  | SCBK   | 10/17/2008 | \$18,000,000  |
| 07    | N     | FIRST AMER BK<br>NR                                | SCBK   | 10/17/2008 | \$20,000,000  |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

\*\*Entity type from Markstat M: LMCB--Large Money Center Bank (DRP reporter), OLCB--Other Large Commercial Bank, SCBK--Small Commercial Bank, THIN--Thrift Institution (includes Credit Unions), FORI--Foreign-related Institution. DRP suffix indicates that a THIN or FORI is a DRP reporter. NONR--Non-reporter.

These loans mature on: **Friday, January 16, 2009**  
and remain outstanding for:

**Total:** **\$1,310,586,817**

**57** more calendar day(s).

| Dist. | Type* | Borrower Name                                      | MKSM** | Loan Dt.   | Loan Amount   |
|-------|-------|--|--------|------------|---------------|
| 01    | NR    | ABCP BK OF NY MELLON<br>ABCP - Bank of NY Mellon   | NONR   | 9/22/2008  | \$544,727,639 |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/23/2008  | \$98,897,917  |
| 01    | NR    | ABCP CITIBANK<br>ABCP-Citibank                     | NONR   | 9/25/2008  | \$88,142,361  |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/30/2008  | \$84,242,650  |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/25/2008  | \$44,576,250  |
| 11    | N     | BEAL BK  | THIN   | 10/21/2008 | \$450,000,000 |

These loans mature on: **Tuesday, January 20, 2009**  
and remain outstanding for:

**Total:** **\$680,364,880**

**61** more calendar day(s).

| Dist. | Type* | Borrower Name                                      | MKSM** | Loan Dt.   | Loan Amount   |
|-------|-------|--|--------|------------|---------------|
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street B&TC | NONR   | 9/22/2008  | \$222,675,000 |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/30/2008  | \$99,076,000  |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP-State Street Bank   | NONR   | 9/24/2008  | \$8,613,880   |
| 02    | N     | SHINKIN CENTRAL BK NY BR                           | FORI   | 11/18/2008 | \$350,000,000 |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

\*\*Entity type from Markstat M: LMCB--Large Money Center Bank (DRP reporter), OLCB--Other Large Commercial Bank, SCBK--Small Commercial Bank, THIN--Thrift Institution (includes Credit Unions), FORI--Foreign-related Institution. DRP suffix indicates that a THIN or FORI is a DRP reporter. NONR--Non-reporter.

These loans mature on: Wednesday, January 21, 2009  
and remain outstanding for:

Total: \$60,000,000

62 more calendar day(s).

| Dist. | Type* | Borrower Name            | MKSM** | Loan Dt.   | Loan Amount  |
|-------|-------|--------------------------|--------|------------|--------------|
| 02    | N     | SHINKIN CENTRAL BK NY BR | FORI   | 10/23/2008 | \$50,000,000 |
| 06    | N     | UNION BK                 | SCBK   | 10/23/2008 | \$10,000,000 |

These loans mature on: Thursday, January 22, 2009  
and remain outstanding for:

Total: \$131,991,806

63 more calendar day(s).

| Dist. | Type* | Borrower Name                                    | MKSM** | Loan Dt.   | Loan Amount  |
|-------|-------|--|--------|------------|--------------|
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker | NONR   | 9/25/2008  | \$84,143,035 |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP-State Street Bank | NONR   | 9/25/2008  | \$14,848,771 |
| 06    | N     | CITIZENS NB                                      | SCBK   | 10/24/2008 | \$10,000,000 |
| 07    | N     | FIRST AMER BK<br>NR                              | SCBK   | 10/31/2008 | \$20,000,000 |
| 11    | N     | LONE STAR BK                                     | NONR   | 10/24/2008 | \$3,000,000  |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

\*\*Entity type from Markstat M: LMCB--Large Money Center Bank (DRP reporter), OLCB--Other Large Commercial Bank, SCBK--Small Commercial Bank, THIN--Thrift Institution (includes Credit Unions), FORI--Foreign-related Institution. DRP suffix indicates that a THIN or FORI is a DRP reporter. NONR--Non-reporter.

These loans mature on: Friday, January 23, 2009  
and remain outstanding for:

Total: \$340,878,947

64 more calendar day(s).

| Dist. | Type* | Borrower Name                                    | MKSM** | Loan Dt.   | Loan Amount   |
|-------|-------|--|--------|------------|---------------|
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP-State Street Bank | NONR   | 9/25/2008  | \$200,054,142 |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - CHASE BROKER | NONR   | 10/1/2008  | \$49,488,583  |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker | NONR   | 9/24/2008  | \$49,457,180  |
| 01    | NR    | ABCP CITIBANK<br>ABCP-Citibank                   | NONR   | 9/25/2008  | \$35,879,042  |
| 06    | N     | UNION BK   | SCBK   | 10/27/2008 | \$5,000,000   |
| 07    | N     | BANK SHOREWOOD<br>NR                             | SCBK   | 10/27/2008 | \$1,000,000   |

These loans mature on: Monday, January 26, 2009  
and remain outstanding for:

Total: \$88,755,658,533

67 more calendar day(s).

| Dist. | Type* | Borrower Name   | MKSM** | Loan Dt.   | Loan Amount      |
|-------|-------|---|--------|------------|------------------|
| 01    | NR    | ABCP CITIGROUP BROKER DEAL<br>ABCP - Citigroup Broker | NONR   | 10/9/2008  | \$89,163,425     |
| 02    | NR    | CPFF<br>CPFF  | NONR   | 10/27/2008 | \$52,681,239,108 |
| 02    | NR    | CPFF<br>CPFF  | NONR   | 10/28/2008 | \$35,540,256,000 |
| 02    | N     | SHINKIN CENTRAL BK NY BR                              | FORI   | 11/13/2008 | \$200,000,000    |
| 02    | N     | SHINKIN CENTRAL BK NY BR                              | FORI   | 11/10/2008 | \$200,000,000    |
| 07    | N     | AMERICAN HOME BK<br>NR                                | NONR   | 10/28/2008 | \$35,000,000     |
| 08    | N     | INDEPENDENT BK  | SCBK   | 10/28/2008 | \$10,000,000     |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

\*\*Entity type from Markstat M: LMCB--Large Money Center Bank (DRP reporter), OLCB--Other Large Commercial Bank, SCBK--Small Commercial Bank, THIN--Thrift Institution (includes Credit Unions), FORI--Foreign-related Institution. DRP suffix indicates that a THIN or FORI is a DRP reporter. NONR--Non-reporter.

These loans mature on: Tuesday, January 27, 2009  
and remain outstanding for:

Total: **\$57,891,891,843**

**68**

more calendar day(s).

| Dist. | Type* | Borrower Name                                      | MKSM** | Loan Dt.   | Loan Amount      |
|-------|-------|--|--------|------------|------------------|
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/29/2008  | \$986,500,000    |
| 01    | NR    | ABCP STATE STREET B&TC<br>ABCP - State Street Bank | NONR   | 9/30/2008  | \$290,142,843    |
| 02    | NR    | CPFF<br>CPFF                                       | NONR   | 10/29/2008 | \$56,555,999,000 |
| 02    | N     | SHINKIN CENTRAL BK NY BR                           | FORI   | 10/29/2008 | \$50,000,000     |
| 05    | N     | CRESCENT BK  | SCBK   | 10/29/2008 | \$9,000,000      |
| 07    | N     | COMMERCIAL BK<br>NR                                | SCBK   | 10/29/2008 | \$250,000        |

These loans mature on: Wednesday, January 28, 2009  
and remain outstanding for:

Total: **\$41,501,927,079**

**69**

more calendar day(s).

| Dist. | Type* | Borrower Name  | MKSM** | Loan Dt.   | Loan Amount      |
|-------|-------|--|--------|------------|------------------|
| 01    | NR    | ABCP CREDIT SUISSE NY<br>ABCP - Credit Suisse NY Branch      | NONR   | 10/7/2008  | \$99,011,250     |
| 01    | NR    | ABCP CITIGROUP BROKER DEAL<br>ABCP - Citigroup Broker        | NONR   | 10/9/2008  | \$64,392,738     |
| 01    | NR    | ABCP CITIGROUP BROKER DEAL<br>ABCP - Citigroup Broker Dealer | NONR   | 10/10/2008 | \$18,824,092     |
| 02    | NR    | CPFF<br>CPFF   | NONR   | 10/30/2008 | \$41,221,699,000 |
| 02    | N     | SHINKIN CENTRAL BK NY BR                                     | FORI   | 11/4/2008  | \$60,000,000     |
| 07    | N     | FARMERS & MRCH UNION BK<br>NR                                | SCBK   | 10/30/2008 | \$8,000,000      |
| 12    | N     | CHANG HWA CMRL BK LA BR                                      | FORI   | 10/30/2008 | \$30,000,000     |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

\*\*Entity type from Markstat M: LMCB--Large Money Center Bank (DRP reporter), OLCB--Other Large Commercial Bank, SCBK--Small Commercial Bank, THIN--Thrift Institution (includes Credit Unions), FORI--Foreign-related Institution. DRP suffix indicates that a THIN or FORI is a DRP reporter. NONR--Non-reporter.

These loans mature on: Thursday, January 29, 2009  
and remain outstanding for:

Total: **\$41,136,197,340**

**70** more calendar day(s).

| Dist. | Type* | Borrower Name  | MKSM** | Loan Dt.   | Loan Amount      |
|-------|-------|--|--------|------------|------------------|
| 01    | NR    | ABCP STATE STREET CORP<br>ABCP - State Street Corp           | NONR   | 9/30/2008  | \$429,420,091    |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker             | NONR   | 9/26/2008  | \$89,006,774     |
| 01    | NR    | ABCP CITIGROUP BROKER DEAL<br>ABCP - Citigroup Broker Dealer | NONR   | 10/10/2008 | \$4,161,150      |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker             | NONR   | 9/29/2008  | \$989,325        |
| 02    | NR    | CPFF<br>CPFF   | NONR   | 10/31/2008 | \$40,472,921,000 |
| 02    | N     | SHINKIN CENTRAL BK NY BR                                     | FORI   | 10/31/2008 | \$100,000,000    |
| 05    | N     | MACON BK   | THIN   | 10/31/2008 | \$5,000,000      |
| 06    | N     | F&M BK   | SCBK   | 10/31/2008 | \$17,699,000     |
| 07    | N     | FIRST AMER BK<br>NR  | SCBK   | 11/7/2008  | \$15,000,000     |
| 07    | N     | CENTRUST BK NA<br>NR   | NONR   | 10/31/2008 | \$2,000,000      |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

\*\*Entity type from Markstat M: LMCB--Large Money Center Bank (DRP reporter), OLCB--Other Large Commercial Bank, SCBK--Small Commercial Bank, THIN--Thrift Institution (includes Credit Unions), FORI--Foreign-related Institution. DRP suffix indicates that a THIN or FORI is a DRP reporter. NONR--Non-reporter.

These loans mature on: Friday, January 30, 2009  
and remain outstanding for:

Total: **\$9,111,662,488**

**71** more calendar day(s).

| Dist. | Type* | Borrower Name                                      | MKSM** | Loan Dt.  | Loan Amount     |
|-------|-------|--|--------|-----------|-----------------|
| 01    | NR    | ABCP STATE STREET CORP<br>ABCP STATE STREET CORP   | NONR   | 9/26/2008 | \$5,935,530     |
| 01    | NR    | ABCP STATE STREET CORP<br>ABCP - State Street Corp | NONR   | 10/1/2008 | \$5,566,958     |
| 02    | NR    | CPFF<br>CPFF                                       | NONR   | 11/3/2008 | \$8,890,976,000 |
| 02    | N     | SHINKIN CENTRAL BK NY BR                           | FORI   | 11/5/2008 | \$200,000,000   |
| 06    | N     | F&M BK   | SCBK   | 11/3/2008 | \$6,184,000     |
| 07    | N     | CENTRUST BK NA<br>NR                               | NONR   | 11/3/2008 | \$3,000,000     |

These loans mature on: Monday, February 02, 2009  
and remain outstanding for:

Total: **\$2,095,139,000**

**74** more calendar day(s).

| Dist. | Type* | Borrower Name | MKSM** | Loan Dt.  | Loan Amount     |
|-------|-------|---------------|--------|-----------|-----------------|
| 02    | NR    | CPFF<br>CPFF  | NONR   | 11/4/2008 | \$2,086,741,000 |
| 05    | N     | CRESCENT BK   | SCBK   | 11/4/2008 | \$8,000,000     |
| 06    | N     | F&M BK        | SCBK   | 11/4/2008 | \$398,000       |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

\*\*Entity type from Markstat M: LMCB--Large Money Center Bank (DRP reporter), OLCB--Other Large Commercial Bank, SCBK--Small Commercial Bank, THIN--Thrift Institution (includes Credit Unions), FORI--Foreign-related Institution. DRP suffix indicates that a THIN or FORI is a DRP reporter. NONR--Non-reporter.

These loans mature on: Tuesday, February 03, 2009  
and remain outstanding for:

Total: **\$6,147,001,250**

**75** more calendar day(s).

| Dist. | Type*   | Borrower Name                                      | MKSM** | Loan Dt.  | Loan Amount     |
|-------|---------|--|--------|-----------|-----------------|
| 01    | NR      | ABCP STATE STREET CORP<br>ABCP - State Street Corp | NONR   | 9/29/2008 | \$173,055,313   |
| 01    | NR      | ABCP STATE STREET CORP<br>ABCP STATE STREET CORP   | NONR   | 9/26/2008 | \$173,009,375   |
| 01    | NR      | ABCP STATE STREET CORP<br>ABCP - STATE STREET CORP | NONR   | 9/30/2008 | \$93,944,313    |
| 01    | NR      | ABCP STATE STREET CORP<br>ABCP - State Street Corp | NONR   | 9/30/2008 | \$29,669,250    |
| 02    | NR      | CPFF<br>CPFF                                       | NONR   | 11/5/2008 | \$5,674,323,000 |
| 07    | N<br>NR | UNION B&TC<br>NR                                   | SCBK   | 11/5/2008 | \$3,000,000     |

These loans mature on: Wednesday, February 04, 2009  
and remain outstanding for:

Total: **\$1,046,347,365**

**76** more calendar day(s).

| Dist. | Type*   | Borrower Name                                  | MKSM** | Loan Dt.  | Loan Amount     |
|-------|---------|--|--------|-----------|-----------------|
| 01    | NR      | ABCP JP MORGAN CHASE BROK<br>ABCP-Chase Broker | NONR   | 9/30/2008 | \$12,846,365    |
| 02    | NR      | CPFF<br>CPFF                                   | NONR   | 11/6/2008 | \$1,032,501,000 |
| 07    | N<br>NR | COMMERCIAL BK<br>NR                            | SCBK   | 11/6/2008 | \$1,000,000     |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

\*\*Entity type from Markstat M: LMCB--Large Money Center Bank (DRP reporter), OLCB--Other Large Commercial Bank, SCBK--Small Commercial Bank, THIN--Thrift Institution (includes Credit Unions), FORI--Foreign-related Institution. DRP suffix indicates that a THIN or FORI is a DRP reporter. NONR--Non-reporter.



These loans mature on: Thursday, February 05, 2009  
and remain outstanding for:

Total: **\$3,403,117,731**

**77** more calendar day(s).

| Dist. | Type* | Borrower Name                                      | MKSM** | Loan Dt.   | Loan Amount     |
|-------|-------|--|--------|------------|-----------------|
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/25/2008  | \$395,271,111   |
| 01    | NR    | ABCP STATE STREET CORP<br>ABCP STATE STREET CORP   | NONR   | 9/26/2008  | \$197,690,000   |
| 01    | NR    | ABCP STATE STREET CORP<br>ABCP - State Street Corp | NONR   | 9/30/2008  | \$98,880,000    |
| 01    | NR    | ABCP STATE STREET CORP<br>ABCP - State Street Corp | NONR   | 10/2/2008  | \$72,192,620    |
| 02    | NR    | CPFF<br>CPFF                                       | NONR   | 11/7/2008  | \$2,579,084,000 |
| 05    | N     | CAPITAL BK   | SCBK   | 11/7/2008  | \$20,000,000    |
| 07    | N     | FIRST AMER BK<br>NR                                | SCBK   | 11/12/2008 | \$40,000,000    |

These loans mature on: Friday, February 06, 2009  
and remain outstanding for:

Total: **\$307,095,333**

**78** more calendar day(s).

| Dist. | Type* | Borrower Name                                    | MKSM** | Loan Dt.   | Loan Amount   |
|-------|-------|--|--------|------------|---------------|
| 01    | NR    | ABCP STATE STREET CORP<br>ABCP-State Street Corp | NONR   | 9/25/2008  | \$296,404,333 |
| 06    | N     | SOUTHPOINT BK                                    | NONR   | 11/10/2008 | \$10,000,000  |
| 06    | N     | F&M BK   | SCBK   | 11/10/2008 | \$691,000     |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

\*\*Entity type from Markstat M: LMCB--Large Money Center Bank (DRP reporter), OLCB--Other Large Commercial Bank, SCBK--Small Commercial Bank, THIN--Thrift Institution (includes Credit Unions), FORI--Foreign-related Institution. DRP suffix indicates that a THIN or FORI is a DRP reporter. NONR--Non-reporter.

These loans mature on: Monday, February 09, 2009  
and remain outstanding for:

Total: **\$6,883,464,236**

**81** more calendar day(s).

| Dist. | Type* | Borrower Name                                     | MKSM** | Loan Dt.   | Loan Amount     |
|-------|-------|---|--------|------------|-----------------|
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker  | NONR   | 9/25/2008  | \$296,352,375   |
| 01    | NR    | ABCP STATE STREET CORP<br>ABCP-State Street Corp. | NONR   | 9/25/2008  | \$197,549,222   |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker  | NONR   | 9/24/2008  | \$49,363,667    |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - CHASE BROKER  | NONR   | 10/1/2008  | \$24,697,972    |
| 02    | NR    | CPFF<br>CPFF                                      | NONR   | 11/10/2008 | \$6,315,501,000 |

These loans mature on: Tuesday, February 10, 2009  
and remain outstanding for:

Total: **\$4,395,763,997**

**82** more calendar day(s).

| Dist. | Type* | Borrower Name                                      | MKSM** | Loan Dt.   | Loan Amount     |
|-------|-------|--|--------|------------|-----------------|
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - CHASE BROKER   | NONR   | 9/29/2008  | \$423,125,080   |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/25/2008  | \$49,363,667    |
| 01    | NR    | ABCP STATE STREET CORP<br>ABCP - State Street Corp | NONR   | 9/29/2008  | \$34,567,478    |
| 01    | NR    | ABCP STATE STREET CORP<br>ABCP - STATE STREET CORP | NONR   | 10/6/2008  | \$296,772       |
| 02    | NR    | CPFF<br>CPFF                                       | NONR   | 11/12/2008 | \$3,886,195,000 |
| 06    | N     | F&M BK   | SCBK   | 11/12/2008 | \$2,216,000     |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

\*\*Entity type from Markstat M: LMCB--Large Money Center Bank (DRP reporter), OLCB--Other Large Commercial Bank, SCBK--Small Commercial Bank, THIN--Thrift Institution (includes Credit Unions), FORI--Foreign-related Institution. DRP suffix indicates that a THIN or FORI is a DRP reporter. NONR--Non-reporter.

These loans mature on: Wednesday, February 11, 2009  
and remain outstanding for:

Total: **\$3,669,572,056**

**83**

more calendar day(s).

| Dist. | Type* | Borrower Name                                    | MKSM** | Loan Dt.   | Loan Amount     |
|-------|-------|--|--------|------------|-----------------|
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker | NONR   | 9/25/2008  | \$49,359,056    |
| 02    | NR    | CPFF<br>CPFF                                     | NONR   | 11/13/2008 | \$3,620,213,000 |

These loans mature on: Thursday, February 12, 2009  
and remain outstanding for:

Total: **\$3,401,589,107**

**84**

more calendar day(s).

| Dist. | Type* | Borrower Name                                    | MKSM** | Loan Dt.   | Loan Amount     |
|-------|-------|--|--------|------------|-----------------|
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker | NONR   | 9/25/2008  | \$218,937,107   |
| 02    | NR    | CPFF<br>CPFF                                     | NONR   | 11/14/2008 | \$3,167,352,000 |
| 07    | N     | FIRST AMER BK<br>NR                              | SCBK   | 11/14/2008 | \$15,000,000    |
| 11    | N     | COMMUNITY ST BK                                  | NONR   | 11/14/2008 | \$300,000       |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

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These loans mature on: Friday, February 13, 2009  
and remain outstanding for:

Total: \$391,196,925

85 more calendar day(s).

| Dist. | Type* | Borrower Name                                    | MKSM** | Loan Dt.   | Loan Amount   |
|-------|-------|--|--------|------------|---------------|
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - CHASE BROKER | NONR   | 9/29/2008  | \$331,098,925 |
| 05    | N     | PRESIDENTIAL BK FSB                              | THIN   | 11/17/2008 | \$30,000,000  |
| 05    | N     | MACON BK   | THIN   | 11/18/2008 | \$10,000,000  |
| 06    | N     | F&M BK   | SCBK   | 11/18/2008 | \$2,216,000   |
| 06    | N     | F&M BK   | SCBK   | 11/17/2008 | \$1,382,000   |
| 07    | N     | INDEPENDENT BK<br>NR                             | SCBK   | 11/17/2008 | \$10,000,000  |
| 07    | N     | PARK BK<br>NR                                    | SCBK   | 11/18/2008 | \$5,000,000   |
| 07    | N     | COMMERCIAL BK<br>NR                              | SCBK   | 11/17/2008 | \$1,500,000   |

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These loans mature on: Tuesday, February 17, 2009  
and remain outstanding for:

Total: **\$7,453,344,303**

**89** more calendar day(s).

| Dist. | Type*   | Borrower Name                                      | MKSM** | Loan Dt.   | Loan Amount     |
|-------|---------|--|--------|------------|-----------------|
| 01    | NR      | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker   | NONR   | 9/26/2008  | \$218,842,003   |
| 01    | NR      | ABCP STATE STREET CORP<br>ABCP - State Street Corp | NONR   | 9/29/2008  | \$207,491,375   |
| 01    | NR      | ABCP STATE STREET CORP<br>ABCP-State Street Corp.  | NONR   | 9/25/2008  | \$197,406,111   |
| 01    | NR      | ABCP STATE STREET CORP<br>ABCP - State Street Corp | NONR   | 10/1/2008  | \$98,818,500    |
| 01    | NR      | ABCP JP MORGAN CHASE BROK<br>ABCP-Chase Broker     | NONR   | 9/30/2008  | \$66,702,000    |
| 01    | NR      | ABCP STATE STREET B&TC<br>ABCP - STATE STREET      | NONR   | 10/22/2008 | \$31,678,581    |
| 01    | NR      | ABCP STATE STREET CORP<br>ABCP - STATE STREET CORP | NONR   | 10/6/2008  | \$281,733       |
| 02    | NR      | CPFF<br>CPFF                                       | NONR   | 11/17/2008 | \$2,971,532,000 |
| 02    | NR      | CPFF<br>CPFF                                       | NONR   | 11/19/2008 | \$2,460,301,000 |
| 02    | NR      | CPFF<br>CPFF                                       | NONR   | 11/18/2008 | \$1,190,291,000 |
| 07    | N<br>NR | INDEPENDENT BK<br>NR                               | SCBK   | 11/19/2008 | \$10,000,000    |

These loans mature on: Wednesday, February 18, 2009  
and remain outstanding for:

Total: **\$121,521,795**

**90** more calendar day(s).

| Dist. | Type* | Borrower Name  | MKSM** | Loan Dt.   | Loan Amount   |
|-------|-------|--|--------|------------|---------------|
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - CHASE BROKER             | NONR   | 9/29/2008  | \$109,655,852 |
| 01    | NR    | ABCP CITIGROUP BROKER DEAL<br>ABCP - Citigroup Broker Dealer | NONR   | 10/10/2008 | \$11,865,943  |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

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These loans mature on: Friday, February 20, 2009  
and remain outstanding for:

Total: \$374,890,122

92 more calendar day(s).

| Dist. | Type* | Borrower Name                                    | MKSM** | Loan Dt.  | Loan Amount   |
|-------|-------|--|--------|-----------|---------------|
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker | NONR   | 9/25/2008 | \$270,124,368 |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker | NONR   | 9/26/2008 | \$66,097,175  |
| 01    | NR    | ABCP STATE STREET CORP<br>ABCP STATE STREET CORP | NONR   | 9/26/2008 | \$38,668,579  |

These loans mature on: Monday, February 23, 2009  
and remain outstanding for:

Total: \$227,149,529

95 more calendar day(s).

| Dist. | Type* | Borrower Name  | MKSM** | Loan Dt.  | Loan Amount   |
|-------|-------|--|--------|-----------|---------------|
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP-Chase Broker       | NONR   | 9/30/2008 | \$201,474,606 |
| 01    | NR    | ABCP STATE STREET CORP<br>ABCP - State Street Corp   | NONR   | 9/29/2008 | \$22,713,554  |
| 01    | NR    | ABCP BK OF NY MELLON BROK<br>ABCP BONY Broker Dealer | NONR   | 9/25/2008 | \$2,961,369   |

These loans mature on: Tuesday, February 24, 2009  
and remain outstanding for:

Total: \$129,355,039

96 more calendar day(s).

| Dist. | Type* | Borrower Name                                    | MKSM** | Loan Dt.  | Loan Amount   |
|-------|-------|--|--------|-----------|---------------|
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker | NONR   | 9/25/2008 | \$129,355,039 |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

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These loans mature on: **Wednesday, February 25, 2009**  
and remain outstanding for:

**Total:** **\$207,315,889**

**97** more calendar day(s).

| Dist. | Type* | Borrower Name                                    | MKSM** | Loan Dt.  | Loan Amount   |
|-------|-------|--|--------|-----------|---------------|
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - CHASE BROKER | NONR   | 9/29/2008 | \$148,087,833 |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP-Chase Broker   | NONR   | 9/30/2008 | \$49,366,889  |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - CHASE BROKER | NONR   | 10/1/2008 | \$9,861,167   |

These loans mature on: **Thursday, February 26, 2009**  
and remain outstanding for:

**Total:** **\$204,088,375**

**98** more calendar day(s).

| Dist. | Type* | Borrower Name                                      | MKSM** | Loan Dt.  | Loan Amount   |
|-------|-------|--|--------|-----------|---------------|
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - CHASE BROKER   | NONR   | 9/29/2008 | \$154,738,375 |
| 01    | NR    | ABCP STATE STREET CORP<br>ABCP - State Street Corp | NONR   | 9/29/2008 | \$49,350,000  |

These loans mature on: **Monday, March 02, 2009**  
and remain outstanding for:

**Total:** **\$400,925,699**

**102** more calendar day(s).

| Dist. | Type* | Borrower Name                                    | MKSM** | Loan Dt.  | Loan Amount   |
|-------|-------|--|--------|-----------|---------------|
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - CHASE BROKER | NONR   | 9/29/2008 | \$321,972,899 |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker | NONR   | 9/30/2008 | \$78,952,800  |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

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These loans mature on: **Tuesday, March 03, 2009**  
and remain outstanding for:

**Total:** **\$952,773,880**

**103** more calendar day(s).

| Dist. | Type* | Borrower Name  | MKSM** | Loan Dt.  | Loan Amount   |
|-------|-------|--|--------|-----------|---------------|
| 01    | NR    | ABCP BK OF NY MELLON BROK<br>ABCP - BONY Broker Dealer | NONR   | 9/25/2008 | \$941,924,458 |
| 01    | NR    | ABCP STATE STREET CORP<br>ABCP - State Street Corp     | NONR   | 9/30/2008 | \$10,849,422  |

These loans mature on: **Wednesday, March 04, 2009**  
and remain outstanding for:

**Total:** **\$264,495,133**

**104** more calendar day(s).

| Dist. | Type* | Borrower Name                                    | MKSM** | Loan Dt.  | Loan Amount   |
|-------|-------|--|--------|-----------|---------------|
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker | NONR   | 9/25/2008 | \$205,398,583 |
| 01    | NR    | ABCP STATE STREET CORP<br>ABCP-State Street Corp | NONR   | 9/29/2008 | \$29,555,400  |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker | NONR   | 9/24/2008 | \$29,541,150  |

These loans mature on: **Friday, March 06, 2009**  
and remain outstanding for:

**Total:** **\$325,611,550**

**106** more calendar day(s).

| Dist. | Type* | Borrower Name                                    | MKSM** | Loan Dt.  | Loan Amount   |
|-------|-------|--|--------|-----------|---------------|
| 01    | NR    | ABCP STATE STREET CORP<br>ABCP-State Street Corp | NONR   | 9/29/2008 | \$325,611,550 |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

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These loans mature on: Monday, March 09, 2009  
and remain outstanding for:

Total: \$639,607,882

109 more calendar day(s).

| Dist. | Type* | Borrower Name                                    | MKSM** | Loan Dt.  | Loan Amount   |
|-------|-------|--|--------|-----------|---------------|
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - CHASE BROKER | NONR   | 9/29/2008 | \$639,607,882 |

These loans mature on: Tuesday, March 10, 2009  
and remain outstanding for:

Total: \$179,778,076

110 more calendar day(s).

| Dist. | Type* | Borrower Name                                    | MKSM** | Loan Dt.  | Loan Amount   |
|-------|-------|--|--------|-----------|---------------|
| 01    | NR    | ABCP STATE STREET CORP<br>ABCP STATE STREET CORP | NONR   | 9/26/2008 | \$179,778,076 |

These loans mature on: Wednesday, March 11, 2009  
and remain outstanding for:

Total: \$190,224,553

111 more calendar day(s).

| Dist. | Type* | Borrower Name                                  | MKSM** | Loan Dt.  | Loan Amount   |
|-------|-------|--|--------|-----------|---------------|
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP Chase Broker | NONR   | 9/26/2008 | \$190,224,553 |

These loans mature on: Thursday, March 12, 2009  
and remain outstanding for:

Total: \$466,255,411

112 more calendar day(s).

| Dist. | Type* | Borrower Name  | MKSM** | Loan Dt.  | Loan Amount   |
|-------|-------|--|--------|-----------|---------------|
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - CHASE BROKER       | NONR   | 9/29/2008 | \$244,497,689 |
| 01    | NR    | ABCP BK OF NY MELLON BROK<br>ABCP - BONY Broker Dealer | NONR   | 9/25/2008 | \$123,200,417 |
| 01    | NR    | ABCP STATE STREET CORP<br>ABCP STATE STREET CORP       | NONR   | 9/26/2008 | \$98,557,306  |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

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These loans mature on: Friday, March 13, 2009  
and remain outstanding for:

Total: \$196,843,083

113 more calendar day(s).

| Dist. | Type* | Borrower Name                                    | MKSM** | Loan Dt.  | Loan Amount   |
|-------|-------|--|--------|-----------|---------------|
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - Chase Broker | NONR   | 9/25/2008 | \$196,843,083 |

These loans mature on: Monday, March 16, 2009  
and remain outstanding for:

Total: \$155,753,442

116 more calendar day(s).

| Dist. | Type* | Borrower Name                                    | MKSM** | Loan Dt.  | Loan Amount  |
|-------|-------|--|--------|-----------|--------------|
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - CHASE BROKER | NONR   | 10/1/2008 | \$98,584,389 |
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - CHASE BROKER | NONR   | 9/29/2008 | \$57,169,053 |

These loans mature on: Tuesday, March 17, 2009  
and remain outstanding for:

Total: \$229,149,223

117 more calendar day(s).

| Dist. | Type* | Borrower Name                                    | MKSM** | Loan Dt.  | Loan Amount   |
|-------|-------|--|--------|-----------|---------------|
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - CHASE BROKER | NONR   | 9/29/2008 | \$229,149,223 |

These loans mature on: Wednesday, March 18, 2009  
and remain outstanding for:

Total: \$153,738,433

118 more calendar day(s).

| Dist. | Type* | Borrower Name                                    | MKSM** | Loan Dt.  | Loan Amount   |
|-------|-------|--|--------|-----------|---------------|
| 01    | NR    | ABCP JP MORGAN CHASE BROK<br>ABCP - CHASE BROKER | NONR   | 9/29/2008 | \$153,738,433 |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

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These loans mature on: Wednesday, September 22, 2010  
and remain outstanding for:

Total: **\$68,459,734,367**

**671** more calendar day(s).

| Dist. | Type* | Borrower Name                                      | MKSM** | Loan Dt.   | Loan Amount      |
|-------|-------|--|--------|------------|------------------|
| 02    | NR    | AIG<br>IPC-AIG Principal                           | NONR   | 10/1/2008  | \$45,000,000,000 |
| 02    | NR    | AIG<br>IPC-AIG                                     | NONR   | 10/14/2008 | \$4,500,000,000  |
| 02    | NR    | AIG<br>IPC-AIG                                     | NONR   | 10/8/2008  | \$3,000,000,000  |
| 02    | NR    | AIG<br>IPC-AIG                                     | NONR   | 10/6/2008  | \$2,500,000,000  |
| 02    | NR    | AIG<br>IPC-AIG                                     | NONR   | 11/10/2008 | \$2,000,000,000  |
| 02    | NR    | AIG<br>IPC-AIG Commitment Fee                      | NONR   | 10/1/2008  | \$1,699,500,000  |
| 02    | NR    | AIG<br>IPC-AIG                                     | NONR   | 10/7/2008  | \$1,500,000,000  |
| 02    | NR    | AIG<br>IPC-AIG                                     | NONR   | 10/22/2008 | \$1,500,000,000  |
| 02    | NR    | AIG<br>IPC-AIG                                     | NONR   | 10/2/2008  | \$1,500,000,000  |
| 02    | NR    | AIG<br>IPC-AIG                                     | NONR   | 11/18/2008 | \$1,500,000,000  |
| 02    | NR    | AIG<br>IPC-AIG                                     | NONR   | 11/19/2008 | \$1,000,000,000  |
| 02    | NR    | AIG<br>IPC-AIG                                     | NONR   | 10/21/2008 | \$1,000,000,000  |
| 02    | NR    | AIG<br>IPC-AIG                                     | NONR   | 11/17/2008 | \$500,000,000    |
| 02    | NR    | AIG<br>IPC-AIG                                     | NONR   | 11/13/2008 | \$500,000,000    |
| 02    | NR    | AIG<br>IPC-AIG                                     | NONR   | 10/3/2008  | \$500,000,000    |
| 02    | NR    | AIG<br>IPC-AIG Recapitalized Interest on Principal | NONR   | 10/1/2008  | \$184,271,298    |

\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

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\*Credit Type: PC--Primary Credit, SC--Secondary Credit, EM--Other Extensions of Credit.

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