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COLLATERAL MARGINS FOR THE TERM SECURITIES LENDING FACILITY (MARCH 27, 2008, TO FEBRUARY 1, 2010)

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COLLATERAL MARGINS FOR THE TERM SECURITIES LENDING FACILITY (MARCH 27, 2008, TO FEBRUARY 1, 2010)				
Effective Dates:	March 27, 2008	May 9, 2008	September 15, 2008	August 3, 2009
SCHEDULE 1				
U.S. TREASURY SECURITIES				
Bills	99.0%	99.0%	99.0%	99.0%
Notes and Bonds (including Inflation-Indexed Securities)				
Up to and including 3 years remaining maturity	99.0%	99.0%	99.0%	99.0%
Greater than 3 and up to and including 5 years remaining maturity	98.0%	98.0%	98.0%	98.0%
Greater than 5 and up to and including 10 years remaining maturity	98.0%	98.0%	98.0%	98.0%
Greater than 10 and up to 30 years remaining maturity	97.1%	97.1%	97.1%	97.1%
STRIPS and Private Label Treasury Backed (including Strips of Inflation Indexed Securities)				
Up to and including 3 years remaining maturity	99.0%	99.0%	99.0%	99.0%
Greater than 3 and up to and including 5 years remaining maturity	98.0%	98.0%	98.0%	98.0%
Greater than 5 and up to and including 10 years remaining maturity	97.1%	97.1%	97.1%	97.1%
Greater than 10 and up to and including 20 years remaining maturity	96.2%	96.2%	96.2%	96.2%
Greater than 20 and up to and including 30 years remaining maturity	94.3%	94.3%	94.3%	94.3%
U.S. AGENCY SECURITIES:				
Farm Credit System Financial Assistance Corporation; Federal Agricultural Mortgage Corporation (Farmer Mac); Federal Farm Credit Banks Funding Corporation (Farm Credit System); Federal Home Loan Bank System; Federal Home Loan Mortgage Corporation (Freddie Mac); Federal National Mortgage Association (Fannie Mae); Financing Corporation (FICO); Resolution Funding Corporation (REFCO); Student Loan Marketing Association (SLMA); or Tennessee Valley Authority				
Discount Notes	99.0%	99.0%	99.0%	99.0%
Fixed and Floating Rate Debentures				
Up to and including 3 years remaining maturity	99.0%	99.0%	99.0%	99.0%
Greater than 3 and up to and including 5 years remaining maturity	98.0%	98.0%	98.0%	98.0%
Greater than 5 and up to and including 10 years remaining maturity	97.1%	97.1%	97.1%	97.1%
Greater than 10 and up to 30 years remaining maturity	96.2%	96.2%		
Greater than 10 and up to 30.5 years remaining maturity			96.2%	
Greater than 10 and up to 40 years remaining maturity				96.2%
Interest and Principal Strips				
Up to and including 3 years remaining maturity	98.0%	98.0%	98.0%	98.0%
Greater than 3 and up to and including 5 years remaining maturity	98.0%	98.0%	98.0%	98.0%
Greater than 5 and up to and including 10 years remaining maturity	97.1%	97.1%	97.1%	97.1%
Greater than 10 and up to and including 20 years remaining maturity	95.2%	95.2%	95.2%	95.2%
Greater than 20 and up to and including 30 years remaining maturity	92.6%	92.6%		
Greater than 20 and up to and including 30.5 years remaining maturity			92.6%	
Greater than 20 and up to and including 40 years remaining maturity				92.6%
Notes:				
(1) All securities must be denominated, and pay interest and/or principal, in U.S. dollars only.				
(2) Margin percentages apply to all existing and potential future obligations of the type indicated, regardless of current security types outstanding.				
(3) Excludes structured notes				
(4) Obligations of other federally related agencies not listed above have been excluded on the basis of operational experience and/or limitations of triparty custodian.				
MORTGAGE-BACKED SECURITIES ISSUED AND/OR FULLY GUARANTEED BY THE FOLLOWING ENTITIES:				
Government National Mortgage Association (Ginnie Mae); Federal National Mortgage Corporation (Freddie Mac); or Federal National Mortgage Association (Fannie Mae)				
Agency Single-Family, Fixed-Rate Pass-through Securities (Regardless of original maturity of underlying mortgages)				
Up to and including 20 years remaining maturity	95.2%	95.2%	95.2%	95.2%
Greater than 20 and up to and including 30 years remaining maturity	94.3%	94.3%	94.3%	
Greater than 20 and up to and including 40 years remaining maturity				94.3%

Agency Single-Family, Adjustable-Rate Pass-through Securities (Regardless of original maturity of underlying mortgages)				
Up to and including 20 years remaining maturity	95.2%	95.2%	95.2%	95.2%
Greater than 20 and up to and including 30 years remaining maturity	94.3%	94.3%	94.3%	
Greater than 20 and up to and including 40 years remaining maturity				94.3%
Notes:				
(1) Excludes strips, interest-only and principal-only passthroughs, and REMICS/CMOs.				
(2) All securities must be denominated, and pay principal and interest, in U.S. dollars only.				
SCHEDULE 2				
AGENCY-GUARANTEED REMICS/CMOS, PRIVATE LABEL MBS, PRIVATE LABEL CMOS				
Agency-Guaranteed REMICS/CMOs				
Sequential and Other Floaters	94.3%	94.3%		
PAC and Other Scheduled Floaters	94.3%	94.3%		
Sequential Bonds	94.3%	94.3%		
PAC and Other Scheduled Bonds	94.3%	94.3%		
Agency REMICS/CMOs (all types)			94.3%	90.1%
Private Label MBS and CMOs				
AAA-Rated (by at least 2 rating agencies) MBS Pass-throughs	93.5%	93.5%		
AAA-Rated (by at least 2 rating agencies) Sequential and Other Floaters	93.5%	93.5%		
AAA-Rated (by at least 2 rating agencies) PAC and Other Scheduled Floaters	93.5%	93.5%		
AAA-Rated (by at least 2 rating agencies) Scheduled Bonds	93.5%	93.5%		
AAA-Rated (by at least 2 rating agencies) PAC and Other Scheduled Bonds	93.5%	93.5%		
BBB-/Baa3/BBB- Rated or better (by at least 2 rating agencies) All Types			93.5%	83.3%
Asset Backed Securities				
AAA-Rated (by at least 2 rating agencies)		93.5%		
Agency Strips, Agency Interest Only Pass-through Securities, Agency Principal Only Pass-through Securities (Regardless of original maturity of underlying mortgages)				
Up to and including 20 years remaining maturity			95.2%	95.2%
Greater than 20 and up to and including 30 years remaining maturity			94.3%	
Greater than 20 and up to and including 40 years remaining maturity				94.3%
Notes:				
(1) All securities must be denominated, and pay interest and principal, in USD only.				
(2) Agency refers to securities issued and/or fully guaranteed by the Government National Mortgage Association, Federal Home Loan Mortgage Corporation, Federal National Mortgage Association, or Farmers Agricultural Mortgage Corporation.				
(3) All securities must be rated by at least two rating agencies. Where two ratings exist, both must be BBB-/Baa3/BBB- Rated or better. Where three ratings exist, two of the three ratings must be BBB-/Baa3/BBB- Rated or better.				
(4) CMOs include CMBS				
(3) Excludes CDO/CLO/CBO				
CORPORATE SECURITIES GUARANTEED UNDER THE FDIC'S TEMPORARY LIQUIDITY GUARANTEE PROGRAM AND SMALL BUSINESS ADMINISTRATION GUARANTEED ASSET BACKED SECURITIES				
Fixed and Floating Rate Securities				
Up to and including 3 years remaining maturity				99.0%
Greater than 3 and up to and including 5 years remaining maturity				98.0%
Greater than 5 and up to and including 10 years remaining maturity				97.1%
Greater than 10 and up to 30 years remaining maturity				96.2%
Notes:				
(1) All securities must be denominated, and pay principal and/or interest, in U.S. dollars only.				
(2) Excludes TLGP mandatory convertible debt				
OTHER SECURITIES AND OTHER ASSETS				
Municipal Securities				
BBB-/Baa3/BBB- Rated or better (by at least 2 rating agencies) Bonds			93.5%	93.5%
A1/P1/F1-Rated (by at least 2 rating agencies) Bonds				93.5%

Corporate Securities (except for those guaranteed under the FDIC's TLGP and SBA-Guaranteed)				
BBB-/Baa3/BBB- Rated or better (by at least 2 rating agencies) Medium Term Notes			93.5%	91.7%
BBB-/Baa3/BBB- Rated or better (by at least 2 rating agencies) Bonds			93.5%	91.7%
Asset Backed Securities				
BBB-/Baa3/BBB- Rated or better (by at least 2 rating agencies)			93.5%	82.0%
International Agency Securities				
BBB-/Baa3/BBB- Rated or better (by at least 2 rating agencies)			93.5%	92.6%
Money Market Instruments				
A1/P1/F1-Rated (by at least 2 rating agencies) Commercial Paper			93.5%	93.5%
A1/P1/F1-Rated (by at least 2 rating agencies) Bankers Acceptances			93.5%	93.5%
A1/P1/F1-Rated (by at least 2 rating agencies) Certificates of Deposit			93.5%	93.5%
Auction Rate Notes				
BBB-/Baa3/BBB- Rated or better (by at least 2 rating agencies)			93.5%	91.7%
Notes:				
(1) All securities must be denominated, and pay principal and/or interest, in U.S. dollars only.				
(2) All securities must be rated by at least two rating agencies. Where two ratings exist, both must be BBB-/Baa3/BBB- Rated or better. Where three ratings exist, two of the three ratings must be BBB-/Baa3/BBB- Rated or better.				
(3) For CDs that only have long term ratings, such CDs must be BBB-/Baa3/BBB- Rated or better by at least two rating agencies.				
(4) Excluding CDO/CLO/CBO				