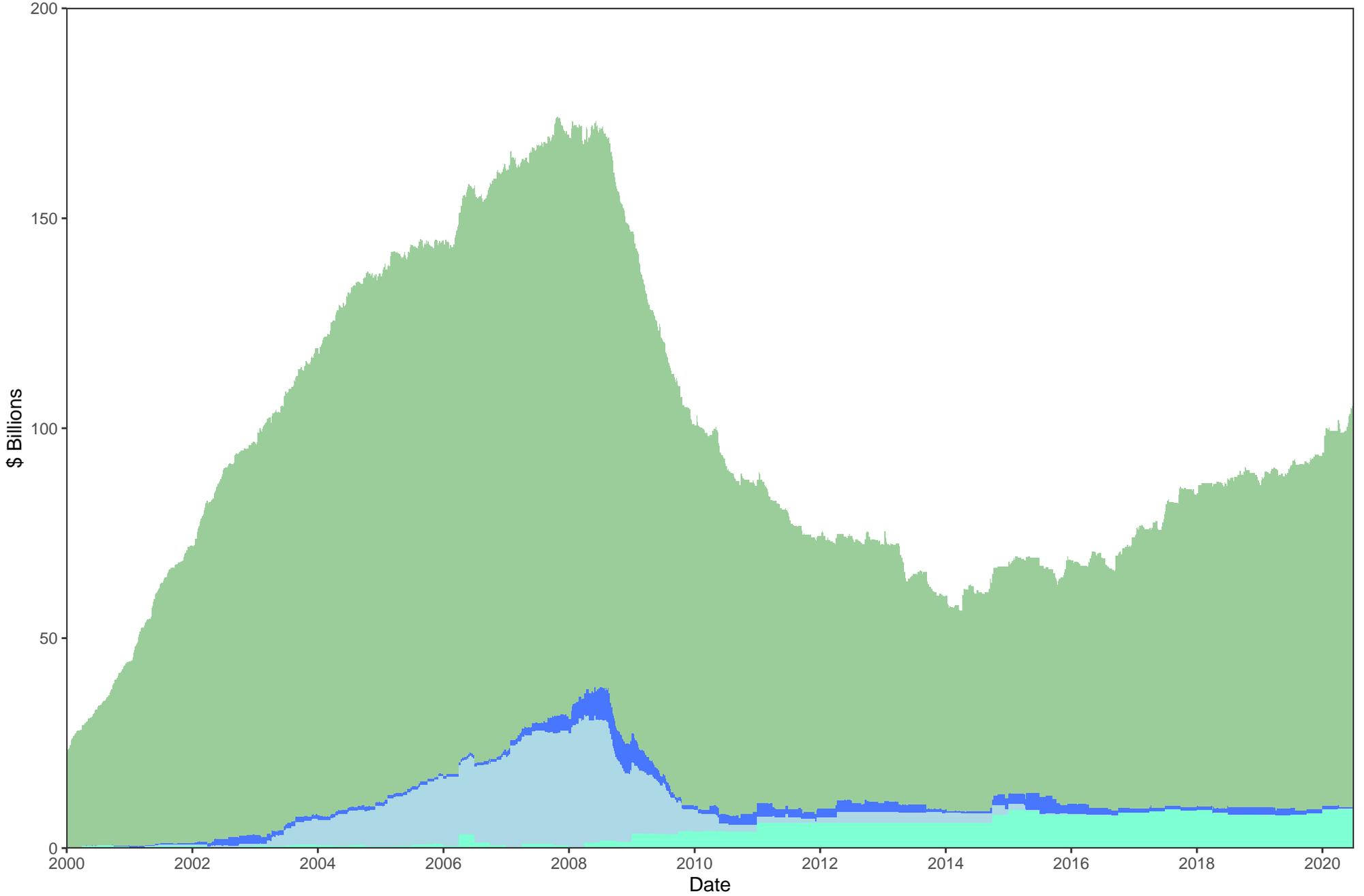


Daily amount outstanding of funding agreement-backed securities by maturity



FABN w/ fixed terms > 397 days FABN w/ put options
FABN w/ fixed terms <= 397 days FABCP

Source: Bloomberg Financial LP, Moody's Analytics, Fitch Research. FABCP daily estimates are equal to previous quarter-end levels.