A.1 S&P Downgrade of U.S. Debt: Flight to Quality

Percentage Yield  5-Jul-2011 to 6-Sep-2011  Basis Points

- **U.S. 10-Year Government Bonds** (left axis)
- **Investment Grade Corporate Bond Spread** (right axis)
- **U.S. 2-Year Government Bonds** (left axis)

*Note: Spread to Treasuries.*

Source: Bloomberg, Haver Analytics
B.1 Greece: Average Bond Price and CDS

End Date: 8-Mar-2012

Percent of Par

5-Year CDS Points Upfront
Average Bond Price*

Jan:10 Jul:10 Jan:11 Jul:11 Jan:12

Stacked chart: points upfront plus price sum to approximately 100.
*Unweighted average, constructed hybrid of pre- and post-exchange bonds.

Source: Bloomberg, Markit
B.2 Greece: Debt Exchange

Private Creditors

€199 billion eligible debt

€63 billion new government bonds

Greek Government

€30 billion EFSF notes

Source: Greek Public Debt Management Agency, FRBNY calculations
E.1 TARP Bank Support Program Status

As Of: 29-Jun-2012

Billions of US$

<table>
<thead>
<tr>
<th>Amount Outstanding</th>
<th>Amount Repaid</th>
<th>Interest/Fees/Gains and Other Income Realized To Date</th>
</tr>
</thead>
</table>

Total Investment

Income To Date

Remaining Outstanding

Source: U.S. Department of Treasury
E.2 AIG Investments Committed and Returned

As Of: 29-Jun-2012

Billions of US$

- Max Commitment
- Remaining Investment
- Overall Value

<table>
<thead>
<tr>
<th>Description</th>
<th>Billions of US$</th>
</tr>
</thead>
<tbody>
<tr>
<td>Amount Committed</td>
<td>200</td>
</tr>
<tr>
<td>Amount Returned/Cancelled</td>
<td>50</td>
</tr>
<tr>
<td>Amount Outstanding</td>
<td>50</td>
</tr>
<tr>
<td>Interest/Fees/Gains Realized to Date</td>
<td>50</td>
</tr>
<tr>
<td>Current Value of Gov. Stake*</td>
<td>50</td>
</tr>
</tbody>
</table>

*Government stake includes FRBNY’s interest in ML III; value reflects 31-Mar-12 prices applied to 27-Jun-12 portfolio

Source: U.S. Treasury, FRBNY
H.2 Prime Fund Portfolio Composition

End Date: May-2012

Percent

Percent

40
35
30
25
20
15
10
5
0

Jan:11
Apr:11
Jul:11
Oct:11
Jan:12
Apr:12

Source: SEC

CD
Government Debt and Repo
Non-Financial CP and Other Short-term Securities
Financial Company CP
ABCP