Floating Rate Securities Pdf 13 Hintergrund Mystery

Common Reference Rates of Fannie Mae's Floating-Rate Notes*

	3-month Treasury Bills	Prime Rate	Fed Funds, Daily	1-month LIBOR	3-month LIBOR
Page Number in Offering Circular	D-9	D-8	D-4	D-1	D-1
Underlying Reference Rate	Auction discount rate of the 3-month Treasury Bill, converted to a bond equivalent yield	Prime rate (quoted as a yield - no conversion necessary)	Fed Funds Effective rate (quoted as a yield - no conversion necessary)	1-month LIBOR quoted as yield	3-month LIBOR quoted as yield
Day Count	Act/Act	Act/360	Act/360	Act/360	Act/360
Reference Rate Reset Frequency	Weekly, following Treasury Bill auction	Daily with 1 day lookback - Fri/Sat/Sun use Fri's effective	Daily with 1 day lookback - Fri/Sat/Sun use Fri's effective	Monthly - reset determination London calendar 2 days prior/pays on NYB day calendar	Quarterly - reset determination London calendar 2 days prior/pays on NYB day calendar
Rate Cutoff - if interest rate rate will reset within an interest period	6 days lookback	6 days lookback	6 days lookback	6 days lookback	6 days lookback
Payment Frequency	Quarterly	Quarterly	Quarterly	Monthly	Quarterly
Average Method	Daily accrual	Daily accrual	Daily accrual	Daily accrual	Daily accrual

* Refer to the Fannie Mae Universal Debt Facility - Offering Circular dated April 8, 2011

http://www.fanniemae.com/markets/debt/pdf/udf_041811.pdf

DOWNLOAD: https://tinurli.com/292lj0

[Download]

7c23cce9bc