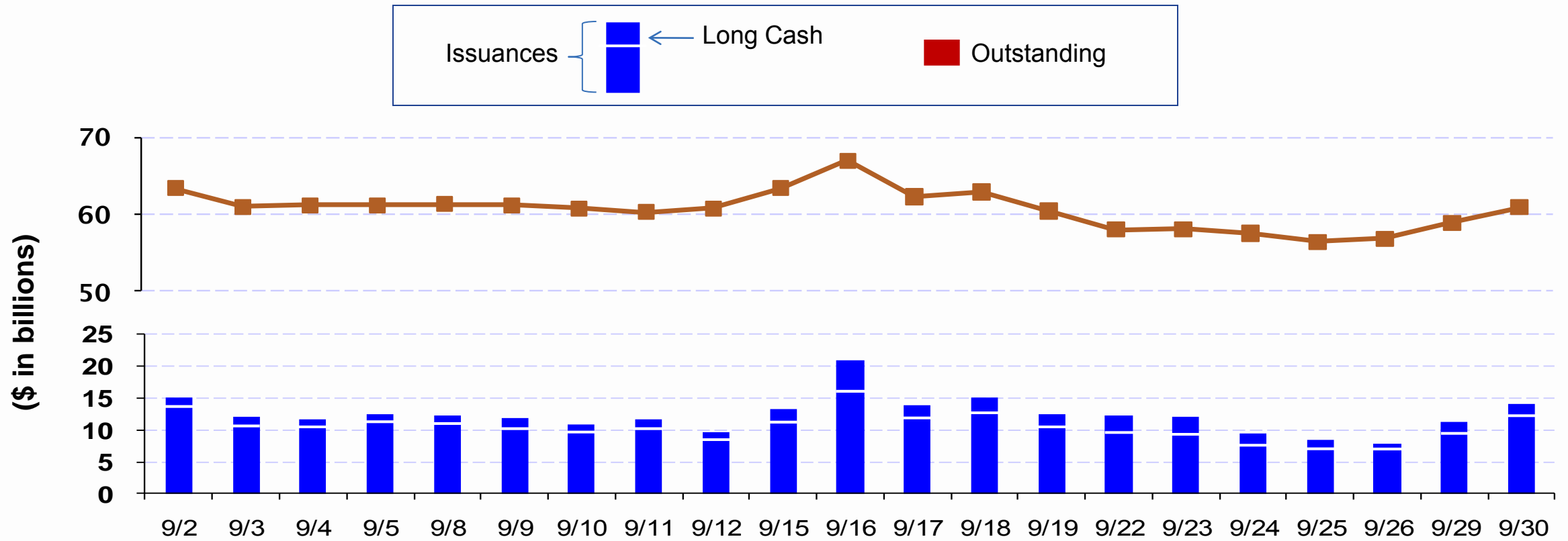


# GECC USD Commercial Paper Activity (9/1/08 - 9/30/08)



## Spreads to LIBOR (bps):

|           |      |      |      |      |      |      |      |      |      |      |       |       |       |       |       |       |       |       |       |       |       |
|-----------|------|------|------|------|------|------|------|------|------|------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| Overnight | (8)  | (9)  | (9)  | (10) | (11) | (10) | (10) | (9)  | 6    | (34) | (324) | (186) | (99)  | (97)  | (62)  | (86)  | (115) | (104) | (73)  | (14)  | (278) |
| 1-Week    | (30) | (30) | (31) | (31) | (38) | (29) | (28) | (40) | (24) | (39) | (163) | (222) | (214) | (166) | (176) | (171) | (204) | (207) | (181) | (174) | (199) |
| 2-Week    | (18) | (28) | (65) | (25) | (28) | (61) | (27) | (32) | (32) | (47) | (146) | (179) | (162) | (143) | (136) | (145) | (149) | (168) | (169) | (158) | (176) |
| 1-Month   | (60) | (58) | (56) | (65) | (59) | (60) | (67) | (58) | (57) | (59) | (58)  | (65)  | (66)  | (76)  | (73)  | (71)  | (87)  | (109) | (119) | (114) | (138) |
| 2-Month   | (29) | (29) | (28) | (27) | (26) | (31) | (32) | 9    | 6    | (31) | (37)  | (39)  | (47)  | (50)  | (46)  | (55)  | (55)  | (47)  | (63)  | (64)  | (47)  |
| 3-Month   | (28) | (30) | (28) | (29) | (30) | (30) | (29) | (30) | (29) | (32) | (33)  | (35)  | (35)  | (36)  | (38)  | (33)  | (31)  | (35)  | (49)  | (388) | (42)  |

WAM (days)

|      |      |      |      |      |      |      |      |      |      |      |      |      |      |      |      |      |      |      |      |      |
|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|
| 56.5 | 58.7 | 58.3 | 59.1 | 57.4 | 57.3 | 58.2 | 60.9 | 62.2 | 58.3 | 59.6 | 60.0 | 58.8 | 61.0 | 60.8 | 60.9 | 60.8 | 63.0 | 59.6 | 57.3 | 55.0 |
|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|