

ARM Index Values – Fannie Mae LIBOR

Fannie Mae has discontinued new postings of its five Fannie Mae London Inter-Bank Offered Rate (LIBOR) indices. All prior postings of Fannie Mae LIBOR indices are available on a historic basis for information purposes only.

Historical Fannie Mae LIBOR indices posted during the period of September 1989 through June 2007 are available below.

2007	1-month LIBOR	3-month LIBOR	6-month LIBOR	1-year LIBOR	12-month Avg. of 1-month LIBOR
Jan.	5.3201	5.3601	5.4014	5.4414	5.1927
Feb.	5.3214	5.3598	5.3723	5.3328	5.2502
March	5.3195	5.3479	5.3212	5.2009	5.2914
April	5.3201	5.3555	5.3581	5.2967	5.3160
May	5.3210	5.3595	5.3844	5.3885	5.3338
June	5.3195	5.3593	5.3817	5.4048	5.3317

2006	1-month LIBOR	3-month LIBOR	6-month LIBOR	1-year LIBOR	12-month Avg. of 1-month LIBOR
Jan.	4.5720	4.6795	4.8126	4.9412	3.6243
Feb.	4.6310	4.8192	4.9907	5.1526	3.7861
Mar.	4.8260	4.9898	5.1196	5.2476	3.9501
Apr.	5.0245	5.1479	5.2879	5.4217	4.1119
May	5.1071	5.2335	5.3215	5.4139	4.2781
June	5.3451	5.5085	5.6382	5.7660	4.4452
July	5.4045	5.4889	5.5473	5.5910	4.6030
August	5.3314	5.4014	5.4501	5.4501	4.7395
Sept.	5.3229	5.3725	5.3704	5.2985	4.8615
Oct.	5.3198	5.3729	5.3898	5.3348	4.9641
Nov.	5.3479	5.3685	5.3495	5.2439	5.0518
Dec.	5.3279	5.3601	5.3651	5.3139	5.1304

2005	1-month LIBOR	3-month LIBOR	6-month LIBOR	1-year LIBOR	12-month Avg. of 1-month LIBOR
Jan.	2.5892	2.7439	2.9582	3.2710	1.6682
Feb.	2.6895	2.9101	3.1495	3.5114	1.8009
Mar.	2.8582	3.0995	3.3876	3.8420	1.9482
Apr.	3.0826	3.2107	3.4151	3.7101	2.1133
May	3.1126	3.3292	3.5314	3.7789	2.2803
June	3.3401	3.5045	3.6914	3.8632	2.4454
July	3.5107	3.6948	3.9235	4.1745	2.6136
August	3.6942	3.872	4.0817	4.3123	2.7841
Sept.	3.8584	4.0551	4.2154	4.4067	2.9523
Oct.	4.0882	4.2523	4.4467	4.6765	3.1274
Nov.	4.2954	4.4139	4.5795	4.7379	3.2951
Dec.	4.3857	4.5298	4.6901	4.8226	3.4591

2004	1-month LIBOR	3-month LIBOR	6-month LIBOR	1-year LIBOR	12-month Avg. of 1-month LIBOR
Jan.	1.0982	1.1320	1.2107	1.4607	1.1834
Feb.	1.0973	1.1201	1.1695	1.3645	1.1636
March	1.0914	1.1107	1.1595	1.3401	1.1458
April	1.1007	1.1764	1.3682	1.8082	1.1277
May	1.1089	1.3082	1.5789	2.0764	1.1102
June	1.3582	1.6039	1.9420	2.4682	1.1297
July	1.4929	1.6945	1.9857	2.4632	1.1622
August	1.6482	1.7901	1.9907	2.3001	1.2065
Sept.	1.8401	2.0054	2.1695	2.4445	1.2663
Oct.	1.9870	2.1582	2.3007	2.5289	1.3386
Nov.	2.2826	2.4026	2.6239	2.9607	1.4358
Dec.	2.4178	2.5582	2.7751	3.1004	1.5440

2003	1-month LIBOR	3-month LIBOR	6-month LIBOR	1-year LIBOR	12-month Avg. of 1-month LIBOR
Jan.	1.339	1.348	1.353	1.477	1.716
Feb.	1.334	1.336	1.336	1.368	1.670
March	1.306	1.288	1.262	1.340	1.622
April	1.318	1.308	1.290	1.362	1.578
May	1.3189	1.2782	1.2232	1.2214	1.5347
June	1.1232	1.1164	1.1239	1.2014	1.4753
July	1.1036	1.1176	1.1507	1.2789	1.4158
August	1.1170	1.1420	1.2098	1.4714	1.3572
Sept.	1.1214	1.1598	1.1795	1.2857	1.2990
Oct.	1.1201	1.1657	1.2207	1.4551	1.2473
Nov.	1.1157	1.1701	1.2295**	1.4867	1.2253
Dec.	1.1195	1.1570	1.2192	1.4582	1.2034

**Due to a data entry error, the 6-month Fannie Mae LIBOR rate posted on 12/1/03 erroneously read 1.2297 rather than 1.2295. That rate (which was posted in error on this page only) was corrected on 12/3/03.

2002	1-month LIBOR	3-month LIBOR	6-month LIBOR	1-year LIBOR	12-month Avg. of 1-month LIBOR
Jan.	1.829	1.862	1.989	2.420	3.403
Feb.	1.883	1.920	2.068	2.496	3.121
March	1.880	2.031	2.332	3.006	2.854
April	1.842	1.913	2.100	2.613	2.638
May	1.844	1.896	2.090	2.634	2.453
June	1.836	1.860	1.948	2.251	2.287
July	1.818	1.823	1.863	2.070	2.125
August	1.820	1.816	1.815	1.943	1.978
Sept.	1.819	1.806	1.751	1.813	1.910
Oct.	1.741	1.702	1.618	1.664	1.861
Nov.	1.380	1.432	1.471	1.705	1.798
Dec.	1.382	1.383	1.383	1.447	1.757

2001	1-month LIBOR	3-month LIBOR	6-month LIBOR	1-year LIBOR	12-month Avg. of 1-month LIBOR
Jan.	5.622	5.518	5.361	5.284	6.420
Feb.	5.278	5.103	4.955	4.925	6.368
March	5.078	4.877	4.711	4.670	6.280
April	4.435	4.312	4.231	4.330	6.133
May	4.059	3.999	3.990	4.259	5.918
June	3.835	3.791	3.827	4.055	5.683
July	3.760	3.677	3.694	3.835	5.444
August	3.584	3.487	3.479	3.600	5.191
Sept.	2.637	2.597	2.532	2.650	4.859
Oct.	2.321	2.232	2.173	2.311	4.500
Nov.	2.145	2.080	2.101	2.492	4.110
Dec.	1.876	1.883	1.983	2.445	3.720

2000	1-month LIBOR	3-month LIBOR	6-month LIBOR	1-year LIBOR	12-month Avg. of 1-month LIBOR
Jan.	5.856	6.049	6.238	6.659	5.379
Feb.	5.907	6.104	6.328	6.760	5.454
March	6.133	6.289	6.530	6.970	5.553
April	6.197	6.393	6.614	6.964	5.661
May	6.641	6.838	7.064	7.453	5.804
June	6.649	6.778	7.014	7.214	5.923
July	6.625	6.715	6.887	7.047	6.044
August	6.628	6.684	6.831	6.978	6.148
Sept.	6.620	6.816	6.761	6.811	6.250
Oct.	6.621	6.755	6.721	6.725	6.351
Nov.	6.827	6.735	6.678	6.618	6.378
Dec.	6.565	6.403	6.208	5.997	6.439

1999	1-month LIBOR	3-month LIBOR	6-month LIBOR	1-year LIBOR	12-month Avg. of 1-month LIBOR
Jan.	4.946	5.032	5.036	5.108	5.488
Feb.	5.003	5.065	5.168	5.405	5.423
March	4.940	5.009	5.083	5.307	5.358
April	4.902	4.993	5.075	5.303	5.292
May	4.930	5.053	5.193	5.503	5.228
June	5.223	5.355	5.633	5.803	5.185
July	5.178	5.320	5.680	5.836	5.141
August	5.370	5.505	5.913	6.023	5.112
Sept.	5.396	6.083	5.974	6.053	5.111
Oct.	5.410	6.218	6.144	6.313	5.122
Nov.	6.503	6.122	6.063	6.261	5.243
Dec.	5.832	6.005	6.136	6.508	5.303

1998	1-month LIBOR	3-month LIBOR	6-month LIBOR	1-year LIBOR	12-month Avg. of 1-month LIBOR
Jan.	5.704	5.758	5.750	5.774	5.690
Feb.	5.789	5.782	5.782	5.836	5.716
March	5.719	5.758	5.797	5.914	5.716
April	5.688	5.766	5.868	6.024	5.715
May	5.696	5.735	5.805	5.930	5.714
June	5.748	5.785	5.871	5.940	5.716
July	5.696	5.758	5.822	5.897	5.721
August	5.727	5.713	5.692	5.648	5.725
Sept.	5.400	5.422	5.359	5.186	5.702
Oct.	5.277	5.351	5.131	4.865	5.672
Nov.	5.048	5.377	5.280	5.244	5.612
Dec.	5.118	5.172	5.172	5.213	5.551

1997	1-month LIBOR	3-month LIBOR	6-month LIBOR	1-year LIBOR	12-month Avg. of 1-month LIBOR
Jan.	5.461	5.594	5.711	5.954	5.442
Feb.	5.469	5.555	5.680	5.954	5.452
March	5.719	5.805	5.961	6.282	5.474
April	5.704	5.883	6.079	6.454	5.495
May	5.711	5.829	6.008	6.289	5.517
June	5.719	5.813	5.938	6.141	5.534
July	5.641	5.735	5.829	5.977	5.551
August	5.680	5.735	5.860	6.079	5.572
Sept.	5.672	5.782	5.852	6.008	5.591
Oct.	5.633	5.766	5.805	5.922	5.613
Nov.	5.766	6.016	6.039	6.110	5.644
Dec.	5.852	5.985	6.008	6.079	5.669

1996	1-month LIBOR	3-month LIBOR	6-month LIBOR	1-year LIBOR	12-month Avg. of 1-month LIBOR
Jan.	5.469	5.438	5.336	5.196	5.940
Feb.	5.352	5.313	5.289	5.274	5.875
March	5.454	5.493	5.516	5.704	5.818
April	5.454	5.485	5.422	5.829	5.766
May	5.446	5.516	5.641	5.977	5.714
June	5.516	5.625	5.844	6.172	5.668
July	5.493	5.704	5.922	6.243	5.636
August	5.430	5.539	5.743	6.055	5.630
Sept.	5.438	5.649	5.750	5.985	5.551
Oct.	5.375	5.516	5.579	5.719	5.512
Nov.	5.391	5.524	5.547	5.696	5.459
Dec.	5.547	5.586	5.618	5.789	5.443

1995	1-month LIBOR	3-month LIBOR	6-month LIBOR	1-year LIBOR	12-month Avg. of 1-month LIBOR
Jan.	6.078	6.328	6.688	7.250	n/a
Feb.	6.125	6.250	6.438	6.750	5.020
March	6.141	6.266	6.438	6.750	5.223
April	6.079	6.188	6.313	6.563	5.402
May	6.063	6.063	6.063	6.055	5.542
June	6.079	6.000	5.766	6.172	5.669
July	5.875	5.891	5.875	5.875	5.782
August	5.907	5.907	5.938	5.954	5.868
Sept.	5.922	5.993	5.985	5.969	5.945
Oct.	5.844	6.008	5.954	5.883	6.009
Nov.	6.032	5.907	5.735	5.672	6.011
Dec.	5.735	5.657	5.563	5.454	5.990

1994	1-month LIBOR	3-month LIBOR	6-month LIBOR	1-year LIBOR	12-month Avg. of 1-month LIBOR
Jan.	3.141	3.250	3.391	3.703	n/a
Feb.	3.594	3.750	4.000	4.344	n/a
March	3.703	3.938	4.250	4.750	n/a
April	3.938	4.250	4.625	5.250	n/a
May	4.375	4.625	5.000	5.516	n/a
June	4.563	4.875	5.250	5.828	n/a
July	4.516	4.875	5.328	5.828	n/a
August	4.875	5.000	5.328	5.813	n/a
Sept.	5.000	5.438	5.688	6.188	n/a
Oct.	5.078	5.688	6.000	6.563	n/a
Nov.	6.000	6.078	6.438	7.078	n/a
Dec.	5.984	6.500	7.000	7.750	n/a

1993	1-month LIBOR	3-month LIBOR	6-month LIBOR	1-year LIBOR	12-month Avg. of 1-month LIBOR
Jan.	3.203	3.313	3.483	3.750	n/a
Feb.	3.203	3.219	3.328	3.578	n/a
March	3.203	3.266	3.375	3.625	n/a
April	3.141	3.203	3.313	3.563	n/a
May	3.203	3.313	3.438	3.750	n/a
June	3.203	3.328	3.563	3.781	n/a
July	3.188	3.313	3.563	3.813	n/a
August	3.203	3.250	3.438	3.563	n/a
Sept.	3.188	3.375	3.375	3.531	n/a
Oct.	3.188	3.453	3.500	3.688	n/a
Nov.	3.578	3.500	3.516	3.781	n/a
Dec.	3.297	3.375	3.500	3.813	n/a

1992	1-month LIBOR	3-month LIBOR	6-month LIBOR	1-year LIBOR	12-month Avg. of 1-month LIBOR
Jan.	4.141	4.188	4.250	4.625	n/a
Feb.	4.250	4.250	4.375	4.750	n/a
March	4.250	4.375	4.547	5.063	n/a
April	3.969	4.078	4.266	4.703	n/a
May	4.016	4.078	4.250	4.750	n/a
June	3.922	3.953	4.125	4.375	n/a
July	3.391	3.453	3.635	3.750	n/a
August	3.500	3.516	3.626	3.750	n/a
Sept.	3.188	3.281	3.313	3.375	n/a
Oct.	3.281	3.625	3.641	3.938	n/a
Nov.	3.172	3.891	3.891	4.141	n/a
Dec.	3.344	3.453	3.641	4.078	n/a

1991	1-month LIBOR	3-month LIBOR	6-month LIBOR	1-year LIBOR	12-month Avg. of 1-month LIBOR
Jan.	6.969	7.125	7.125	7.31	n/a
Feb.	7.063	6.891	6.891	7.063	n/a
March	6.328	6.375	6.531	7.000	n/a
April	6.078	6.188	6.313	6.750	n/a
May	5.953	6.063	6.188	6.625	n/a
June	6.078	6.250	6.563	7.000	n/a
July	5.953	6.063	6.313	6.625	n/a
August	5.750	5.750	5.875	6.000	n/a
Sept.	5.500	5.688	5.688	5.813	n/a
Oct.	5.250	5.375	5.359	5.500	n/a
Nov.	4.813	5.000	4.938	5.063	n/a
Dec.	4.328	4.250	4.250	4.375	n/a

1990	1-month LIBOR	3-month LIBOR	6-month LIBOR	1-year LIBOR	12-month Avg. of 1-month LIBOR
Jan.	8.313	8.375	8.438	8.625	n/a
Feb.	8.375	8.375	8.438	8.688	n/a
March	8.375	8.500	8.688	8.938	n/a
April	8.563	8.750	9.000	9.375	n/a
May	8.313	8.375	8.500	8.750	n/a
June	8.328	8.328	8.438	8.500	n/a
July	8.063	8.047	8.047	8.109	n/a
August	8.125	8.188	8.188	8.313	n/a
Sept.	8.297	8.375	8.422	8.500	n/a
Oct.	7.038	8.063	8.063	8.063	n/a
Nov.	9.125	8.516	8.375	8.188	n/a
Dec.	7.641	7.578	7.563	7.563	n/a

1989	1-month LIBOR	3-month LIBOR	6-month LIBOR	1-year LIBOR	12-month Avg. of 1-month LIBOR
Sept.	9.063	9.125	9.063	9.000	n/a
Oct.	8.703	8.688	8.438	8.375	n/a
Nov.	8.813	8.500	8.313	8.250	n/a
Dec.	8.500	8.375	8.313	8.234	n/a