

STATEMENT OF CONDITION
as of September 30, 2008
(in thousands of dollars)

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|--|------------|
| Number of institutions | 35 |
| Assets: | |
| Cash & Due From Banks. | 1,492,588 |
| U.S. Treas Securities | 35,477 |
| U.S. Gov't Obligations | 4,998 |
| Frn Govt Securities. | 80,963 |
| Mortgage-backed - guaranteed by US Govt | 246,419 |
| Mortgage-backed - other | 0 |
| Other asset-backed | 6,485 |
| All Other Securities | 925,467 |
| FF Sold - US Depository Institutions | 74,529 |
| FF Sold - With others | 0 |
| Securities purchased - US Depository Institutions | 0 |
| Securities purchased - with others | 0 |
| Loans-Net Unearned Inc | 18,117,099 |
| Trading assets - US Treasury and Agency Securities | 0 |
| Other trading assets | 954 |
| Cust Liab-B/A U.S. | 0 |
| Cust Liab-B/A Non-US | 0 |
| Othr/Claim Nonrelated | 357,617 |
| Tot Claims-Nonrelated | 21,342,596 |
| Net D/F Related Banks | 3,646,471 |
| Total Assets | 24,989,067 |
| Liabilities | |
| Total Deposits/Credit Balances | 11,773,608 |
| FF Purch - with U.S. Depository Institutions | 841,200 |
| FF Purch - with others | 190,000 |
| Securities sold - with U.S. Dep Institutions | 0 |
| Securities sold - with others | 198,428 |
| Other Borrowed Money | 2,739,501 |
| Liab B/A Outstanding | 0 |
| Trading Liabilities | 633 |
| Othr Liab-Nonrelated | 374,859 |
| Total Liab-Nonrelated | 16,118,229 |
| Net D/T - Related Bks | 8,870,838 |
| Total Liabilities | 24,989,067 |