

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

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 Unearnd 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