

**Sample Bank
City - State**

BOOK VALUE OF SECURITIES (HTM ac + AFS fv)

	Current QTR	QTR-1	QTR-2	QTR-3
US Treasury securities	0	311	150,391	150,674
US Government agency obligations:				
Issued by US Government agencies	0	0	0	0
Issued by US Government-sponsored agencies	5,101,690	5,302,070	6,763,612	8,154,616
Total US Government agency obligations	5,101,690	5,302,070	6,763,612	8,154,616
Municipal securities	61,952	66,074	26,001	47,118
Mortgage-backed securities:				
Residential mortgage pass-through securities:				
Guaranteed by GNMA	727,713	672,774	358,222	98,599
Issued by FNMA and FHLMC	8,589,314	10,652,904	10,231,223	7,170,180
Other pass-through securities	85,728	91,489	140,476	259,924
Pass-through securities:				
Guaranteed by GNMA	0	0	0	0
Issued by FNMA & FHLMC	0	0	0	0
Other pass-through securities	0	0	0	0
Total pass-through securities	9,402,755	11,417,167	10,729,921	7,528,703
Other residential MBS (CMOs REMICs and stripped MBS):				
Issued or guaranteed by FNMA FHLMC or GNMA	1,826,580	2,030,942	2,166,657	1,972,077

	Current QTR	QTR-1	QTR-2	QTR-3
Collateralized by MBS issued or guaranteed by FNMA FHLMC or GNMA	0	0	0	0
All other residential MBS	768,837	839,960	541,668	271,676
Other MBS (CMOs REMICs & stripped MBS):				
Issued or guaranteed by FNMA FHLMC or GNMA	0	0	0	0
Collateralized by MBS issued or guaranteed by FNMA FHLMC or GNMA	0	0	0	0
All other mortgage-backed securities	0	0	0	0
Total other MBS (CMOs REMICs & stripped MBS)	2,595,417	2,870,902	2,708,325	2,243,753
Commercial MBS:				
Commercial mortgage pass-through securities:				
Issued or guaranteed by FNMA FHLMC or GNMA	0	0	0	0
Other pass-through securities	0	0	0	0
Other commercial MBS:				
Issued or guaranteed by FNMA FHLMC or GNMA	0	0	0	0
All other commercial MBS	485,901	180,100	0	0
Commercial mortgage pass-through securities (last used 2010Q4)	0	0	0	0
Other commercial MBS (last used 2010Q4)	0	0	2,611	2,212
Total mortgage-backed securities	12,484,073	14,468,169	13,440,857	9,774,668
Asset-backed securities (ABS):				
Credit card receivables	148,600	148,491	148,107	0
Home equity lines	0	0	0	0
Automobile loans	152,661	156,808	91,641	0
Other consumer loans	0	0	0	0

	Current QTR	QTR-1	QTR-2	QTR-3
Commercial & industrial loans	0	0	0	0
Other	0	0	0	0
Total asset-backed securities	301,261	305,299	239,748	0
Structured financial products:				
Cash	1,331,603	1,339,213	1,323,046	1,232,883
Synthetic	0	0	0	53,786
Hybrid	0	0	0	0
Other debt securities:				
Other domestic debt securities	129,352	129,452	130,165	121,815
Foreign debt securities	0	0	0	98
Total other debt securities	129,352	129,452	130,165	121,913
Equity securities:				
Investments in mutual funds & other equity securities with readily determinable fair values	9,247	9,294	9,255	60,555
Total securities at book value	19,419,178	21,619,882	22,083,075	19,596,213
BOOK VALUE OF SECURITIES AS A % OF TOTAL				
US Treasury securities/TS	0.00%	0.00%	0.68%	0.77%
US Government agency obligations:				
Issued by US Government agencies/TS	0.00%	0.00%	0.00%	0.00%
Issued by US Government-sponsored agencies/TS	26.27%	24.52%	30.63%	41.61%
Total US Government agency obligations/TS	26.27%	24.52%	30.63%	41.61%
Municipal securities/TS	0.32%	0.31%	0.12%	0.24%
Mortgage-backed securities:				

	Current QTR	QTR-1	QTR-2	QTR-3
Residential mortgage pass-through securities:				
Guaranteed by GNMA/TS	3.75%	3.11%	1.62%	0.50%
Issued by FNMA and FHLMC/TS	44.23%	49.27%	46.33%	36.59%
Other pass-through securities/TS	0.44%	0.42%	0.64%	1.33%
Pass-through securities:				
Guaranteed by GNMA/TS	0.00%	0.00%	0.00%	0.00%
Issued by FNMA & FHLMC/TS	0.00%	0.00%	0.00%	0.00%
Other pass-through securities/TS	0.00%	0.00%	0.00%	0.00%
Total pass-through securities/TS	48.42%	52.81%	48.59%	38.42%
Other residential MBS (CMOs REMICs & stripped MBS):				
Issued or guaranteed by FNMA FHLMC or GNMA/TS	9.41%	9.39%	9.81%	10.06%
Collateralized by MBS issued or guaranteed by FNMA FHLMC or GNMA/TS	0.00%	0.00%	0.00%	0.00%
All other residential MBS/TS	3.96%	3.89%	2.45%	1.39%
Other MBS (CMOs REMICs & stripped MBS):				
Issued or guaranteed by FNMA FHLMC or GNMA/TS	0.00%	0.00%	0.00%	0.00%
Collateralized by MBS issued or guaranteed by FNMA FHLMC or GNMA/TS	0.00%	0.00%	0.00%	0.00%
All other mortgage-backed securities/TS	0.00%	0.00%	0.00%	0.00%
Total other MBS (CMOs REMICs & stripped MBS)/TS	13.37%	13.28%	12.26%	11.45%
Commercial MBS:				
Commercial mortgage pass-through securities:				

	Current QTR	QTR-1	QTR-2	QTR-3
Issued or guaranteed by FNMA FHLMC or GNMA/TS	0.00%	0.00%	0.00%	0.00%
Other pass-through securities/TS	0.00%	0.00%	0.00%	0.00%
Other commercial MBS:				
Issued or guaranteed by FNMA FHLMC or GNMA/TS	0.00%	0.00%	0.00%	0.00%
All other commercial MBS/TS	2.50%	0.83%	0.00%	0.00%
Commercial mortgage pass-through securities/TS	0.00%	0.00%	0.00%	0.00%
Other commercial MBS/TS	0.00%	0.00%	0.01%	0.01%
Total mortgage-backed securities/TS	64.29%	66.92%	60.86%	49.88%
Asset-backed securities (ABS):				
Credit card receivables/TS	0.77%	0.69%	0.67%	0.00%
Home equity lines/TS	0.00%	0.00%	0.00%	0.00%
Automobile loans/TS	0.79%	0.73%	0.41%	0.00%
Other consumer loans/TS	0.00%	0.00%	0.00%	0.00%
Commercial & industrial loans/TS	0.00%	0.00%	0.00%	0.00%
Other/TS	0.00%	0.00%	0.00%	0.00%
Total asset-backed securities/TS	1.55%	1.41%	1.09%	0.00%
Structured financial products:				
Cash/TS	6.86%	6.19%	5.99%	6.29%
Synthetic/TS	0.00%	0.00%	0.00%	0.27%
Hybrid/TS	0.00%	0.00%	0.00%	0.00%
Other debt securities:				
Other domestic debt securities/TS	0.67%	0.60%	0.59%	0.62%
Foreign debt securities/TS	0.00%	0.00%	0.00%	0.00%
Total other debt securities/TS	0.67%	0.60%	0.59%	0.62%
Equity securities:				
Investments in mutual funds & other				

	Current QTR	QTR-1	QTR-2	QTR-3
equity securities with readily determinable fair values/TS	0.05%	0.04%	0.04%	0.31%
Total securities at book value/TS	100.00%	100.00%	100.00%	100.00%