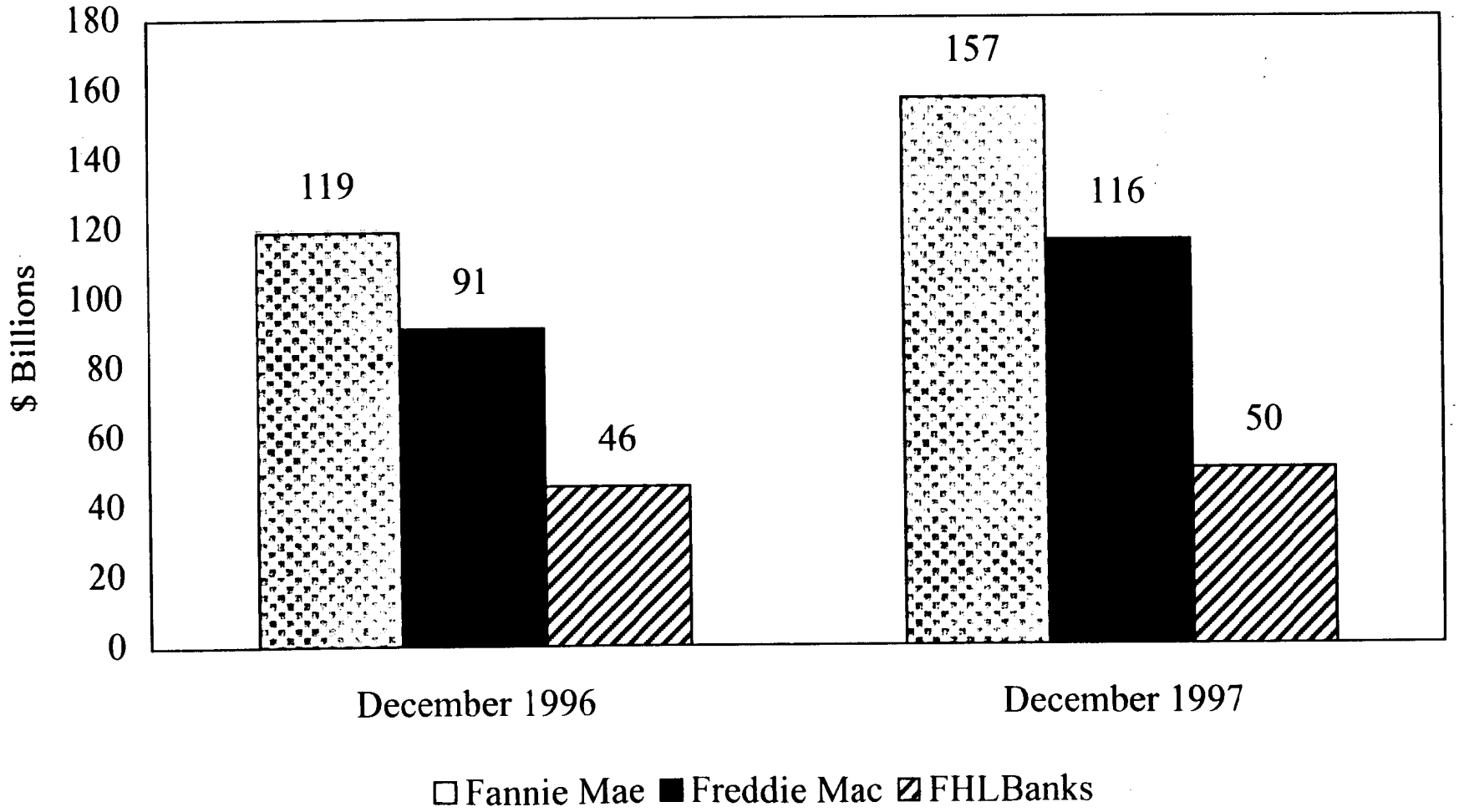
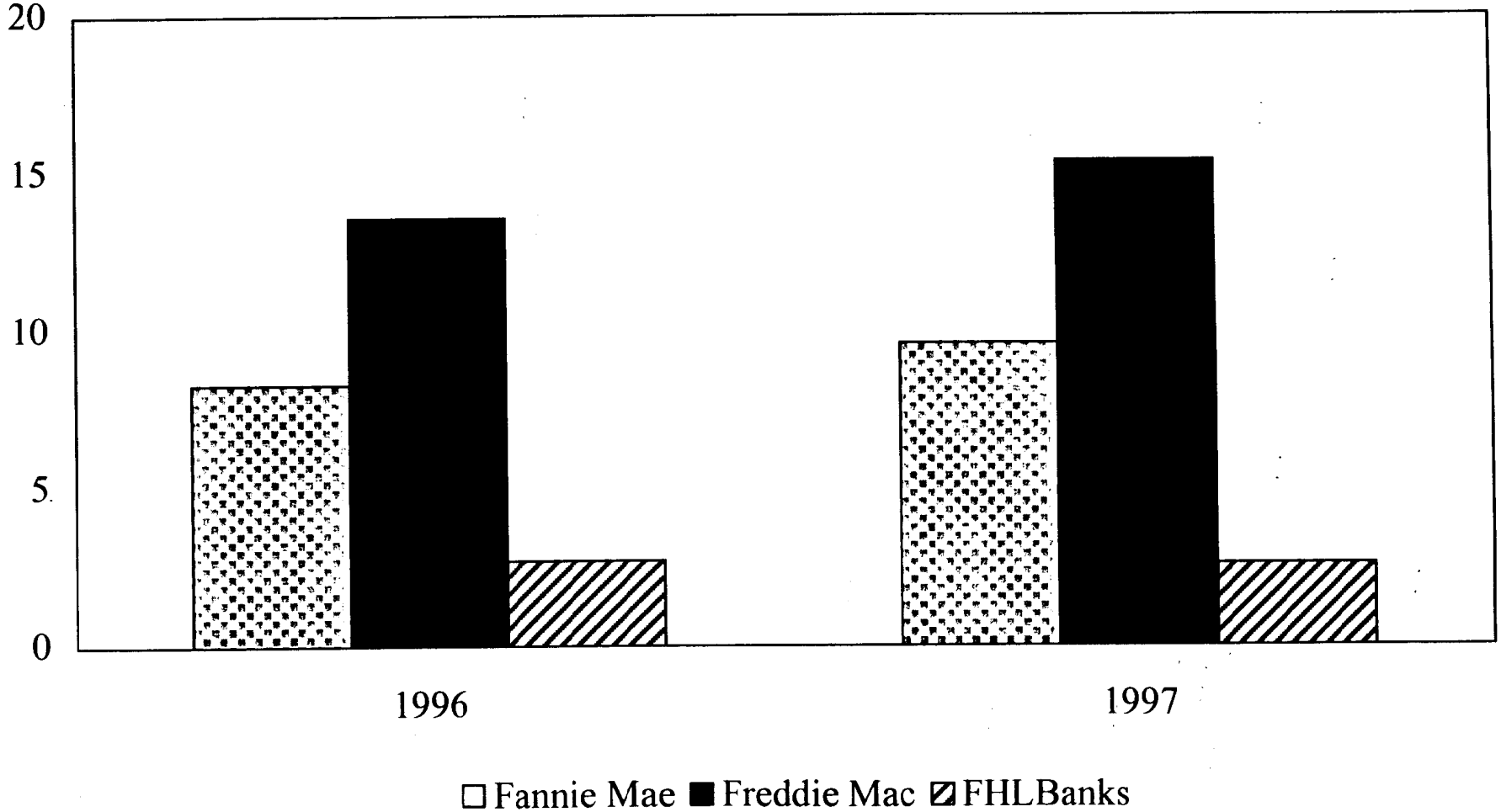
Attachment D

Mortgage-Backed Securities Held



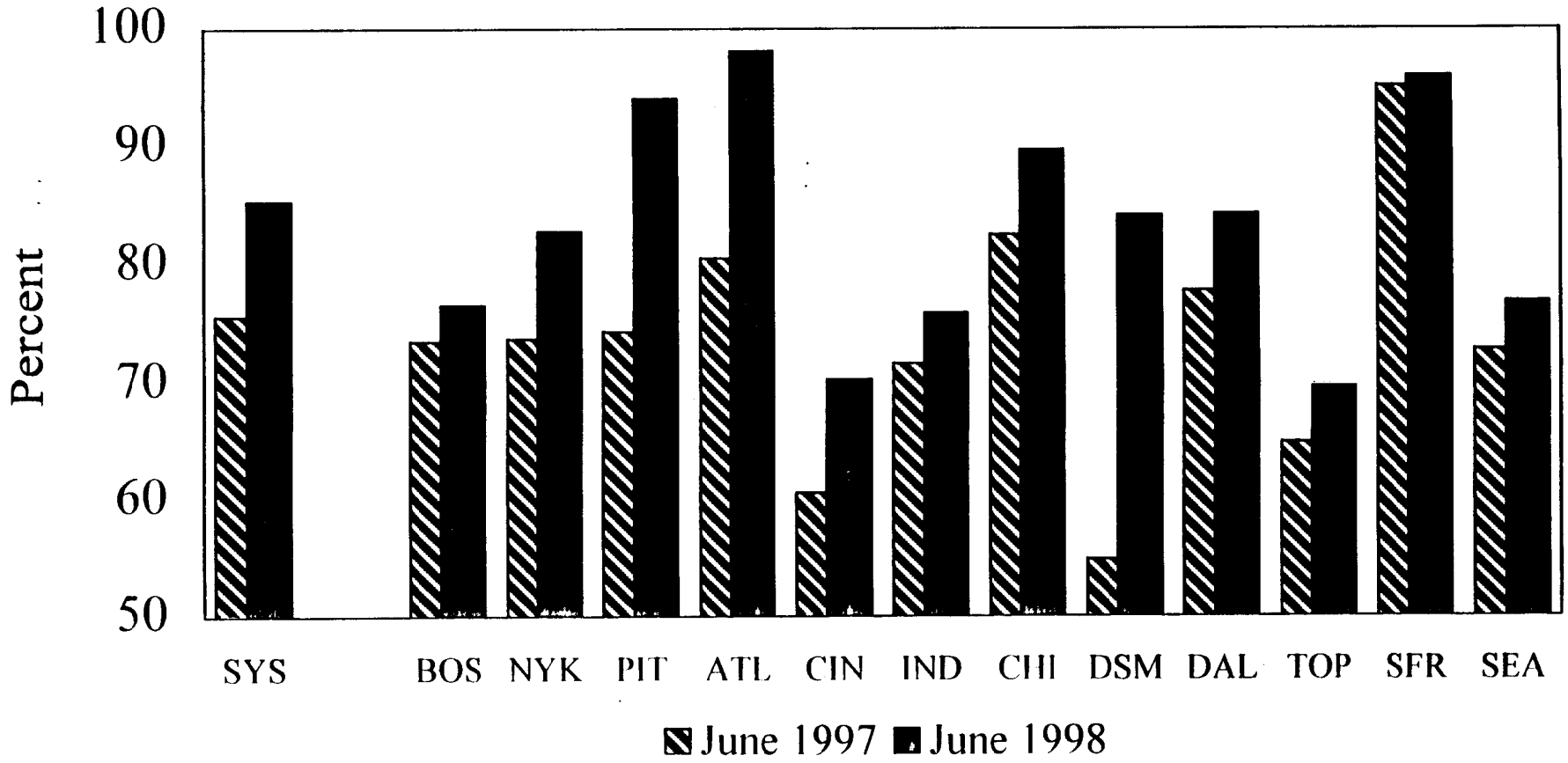
Attachment E

Mortgage-Backed Securities Held
as a Multiple of Capital

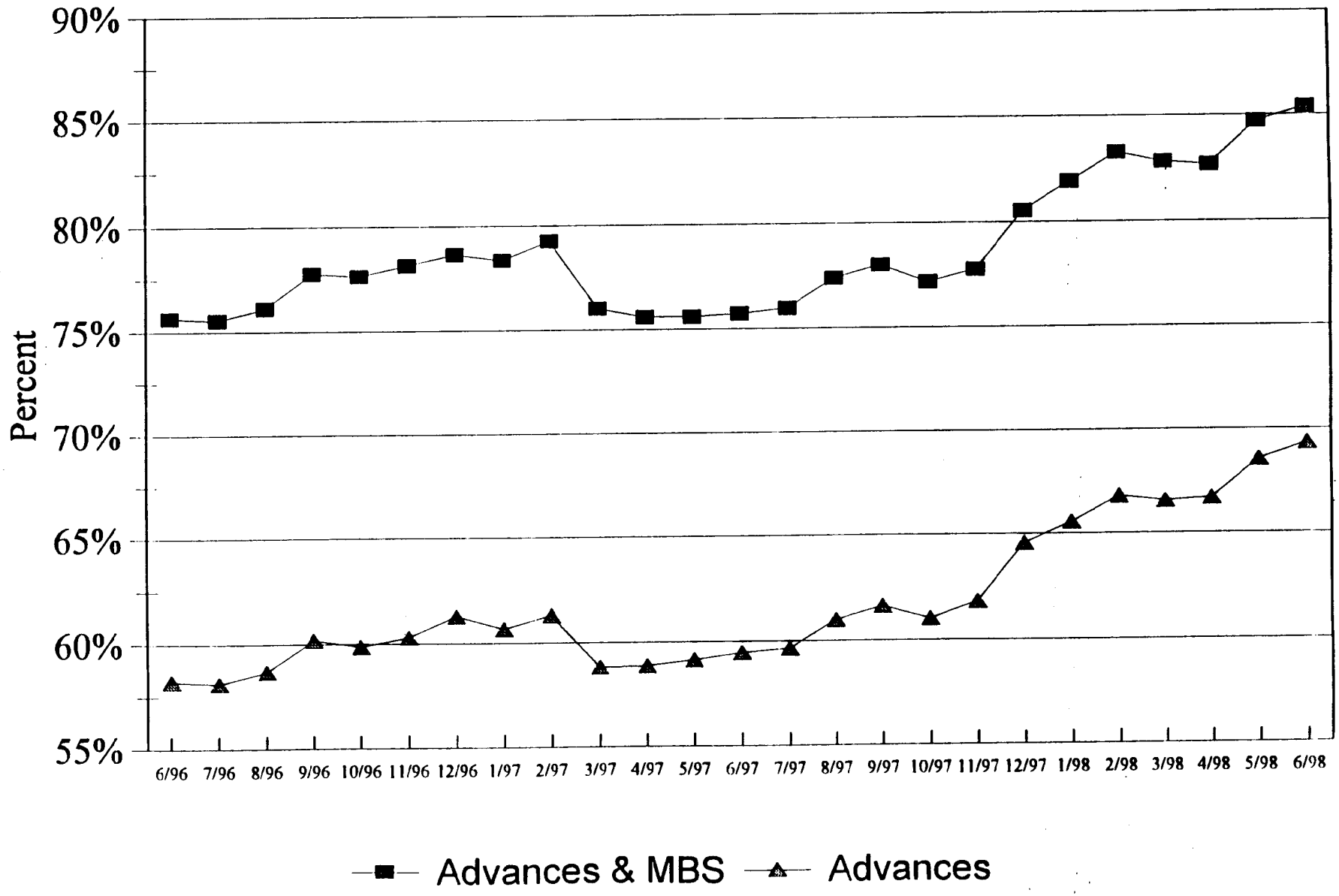


Attachment F

Advances and MBS as a Percent of COs



Attachment G

Federal Home Loan Bank System

Advances and MBS as of Percent of CO's