



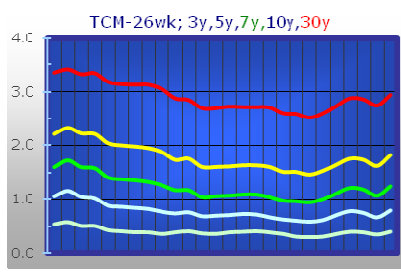
Monday Release Date 09/04/12 9/6/12 2:21 PM

Data sources include Federal Government H15 and other reports. ProRates INC. provides this as a courtesy to current subscribers to other recurring data surveys.

Description	Wkly Data	Chg	26 week trend	YTD Avg
(Discount Rate)	0.75			0.75
(WSJ PRIME)	3.25			3.25
(WSJ PRIME QTRLY)	3.25			3.25
(Fed Funds Rate)	0.13			0.14
(1mo CD)	0.18			0.18
(3mo CD)	0.26			0.29
(6mo CD)	0.39			0.47
(3mo T-Bill Auction Avg.)	0.10	▼		0.09
(6mo T-Bill Auction Avg.)	0.14	▲		0.14
(1mTCM)	0.11	▲		0.07
(3mTCM)	0.10	▼		0.09
(6mTCM)	0.14	▲		0.14
(1yrTCM)	0.17	▼		0.18
(2yrTCM)	0.26	▼		0.29
(3yrTCM)	0.35	▼		0.40
(5yrTCM)	0.67	▼		0.79
(7yrTCM)	1.08	▼		1.25
(10yrTCM)	1.63	▼		1.83
(20yrTCM)	2.35	▼		2.56
(30yrTCM)	2.74	▼		2.93
(11th District COFI)	1.09	▼		1.16
(11th District COFI-6mo Avg/C)	1.16			1.27
(11th District COFI - 6mo Avg.)	1.16			1.27
(One-Month LIBOR)	0.23	▼		0.24
(Three-Month LIBOR)	0.42	▼		0.47
(Six-Month LIBOR)	0.71	▼		0.73
(Twelve-Month LIBOR)	1.03	▼		1.06
(Conventional mortgage*)	3.59	▼		3.77
(FHFA-USA AVG Contract Rate)	3.66	▼		3.94
(MO Avg Discount Rate)	0.75			0.75
(MO Avg WSJ PRIME)	3.25			3.25
(MO Avg WSJ PRIME QTRLY)	3.25			3.25
(MO Avg Fed Funds Rate)	0.13	▼		0.14
(MO Avg 1mo CD)	0.18	▼		0.19
(MO Avg 3mo CD)	0.26	▼		0.31
(MO Avg 6mo CD)	0.40	▼		0.49
(MO Avg 3mo T-Bill Auction A)	0.10			0.08
(MO Avg 6mo T-Bill Auction A)	0.14	▼		0.13
(MO Avg 1mTCM)	0.09	▲		0.06
(MO Avg 3mTCM)	0.10			0.08
(MO Avg 6mTCM)	0.14	▼		0.13
(MO Avg 1yrTCM)	0.18	▼		0.18
(MO Avg 2yrTCM)	0.27	▲		0.29
(MO Avg 3yrTCM)	0.37	▲		0.40
(MO Avg 5yrTCM)	0.71	▲		0.81
(MO Avg 7yrTCM)	1.14	▲		1.28
(MO Avg 10yrTCM)	1.68	▲		1.86
(MO Avg 20yrTCM)	2.40	▲		2.60

Daily Updates			
Mon	Tue	Wed	Thu
Sep-3*	Sep-4	Sep-5	0-0

Slope of Curve 1m to 30yr	0.263	0.18	0.18	0.00
Slope of Curve 1m to 5yr	0.093	0.26	0.25	0.00
Slope of Curve 5y to 30yr	0.518	0.39	0.39	0.00
		0.10	0.11	0.00
		0.14	0.14	0.00





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Description	Wkly Data	Chg	26 week trend	YTD Avg
(MO Avg 30yrTCM)	2.77	▲		2.97
(FMAC 30-Yr FRM)	3.55			3.60
(FMAC 15-Yr FRM)	2.86			2.88
(FMAC 5/1-Yr ARM)	2.75			2.76
(FMAC 1-Yr ARM)	2.61			2.70
(SWP 1-year)	0.40			0.46
(SWP 2-year)	0.43			0.50
(SWP 3-year)	0.51			0.58
(SWP 4-year)	0.65			0.72
(SWP 5-year)	0.85			0.91
(SWP 7-year)	1.26			1.30
(SWP 10-year)	1.73			1.73
(SWP 30-year)	2.52			2.46
(MO SWP 1-year)	0.42			0.50
(MO SWP 2-year)	0.46			0.54
(MO SWP 3-year)	0.55			0.62
(MO SWP 4-year)	0.70			0.77
(MO SWP 5-year)	0.90			0.96
(MO SWP 7-year)	1.32			1.34
(MO SWP 10-year)	1.78			1.77
(MO SWP 30-year)	2.55			2.47
(Moody'sAaa)	3.41			3.50
(Moody'sBaa)	4.83			4.94
(State& Local Bonds)	3.72			3.82
(MO Moody'sAaa)	3.48			3.59
(MO Moody'sBaa)	4.91			4.98
(MO State& Local Bonds)	3.74			3.84
(FDIC Nat.Avg Svgs)	0.08	▼		0.10
(FDIC Nat.Avg I Ckg)	0.05	▼		0.06
(FDIC Nat.Avg MM)	0.12	▼		0.13
(FDIC Nat.Avg 1mCD)	0.07			0.08
(FDIC Nat.Avg 3mCD)	0.11			0.12
(FDIC Nat.Avg 6mCD)	0.17	▼		0.19
(FDIC Nat.Avg 12mCD)	0.26	▼		0.29
(FDIC Nat.Avg 24mCD)	0.43	▼		0.48
(FDIC Nat.Avg 36mCD)	0.60			0.66
(FDIC Nat.Avg 48mCD)	0.75	▼		0.83

FHL Bank San Francisco	July-12	June-12
Average total funds*	33.0 billion	33.0 billion
Average deposit accounts	27.5 billion	27.4 billion
Average advances	4.0 billion	4.1 billion
Average other borrowings	1.6 billion	1.6 billion
Total interest expense**	30.1 million	30.7 million

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