Interest Rate Risk Exposure Report

Office of Thrift Supervision

Risk Modeling and Analysis Division
Washington, DC 20552

Area: US Total

All Reporting CMR **Reporting Dockets: 794** **June 2006**

Interest Rate Sensitivity of Net Portfolio Value (NPV)

	Net Portfolio Value (Dollars are in Millions)			NPV as % of PV of Assets	
Change in Rates	$Amount	$Change	%Change	NPV Ratio	Change
+300 bp	109,059	-59,692	-35 %	7.50 %	-349 bp
+200 bp	131,725	-37,026	-22 %	8.88 %	-211 bp
+100 bp	151,899	-16,852	-10 %	10.06 %	-94 bp
0 bp	168,751			10.99 %	
-100 bp	180,552	11,801	+7 %	11.62 %	+62 bp
-200 bp	184,631	15,880	+9 %	11.80 %	+80 bp

Risk Measure for a Given Rate Shock

	06/30/2006	03/31/2006	06/30/2005
Pre-shock NPV Ratio: NPV as % of PV Assets	10.99 %	11.18 %	11.56 %
Post-shock NPV Ratio	8.88 %	9.21 %	10.07 %
Sensitivity Measure: Decline in NPV Ratio	211 bp	197 bp	149 bp
TB 13a Level of Risk	Moderate	Minimal	Minimal

Beginning with the March 2005 cycle, the Sensitivity Measure was once again defined as the decline in the Pre-shock NPV ratio caused by either a 200 bps increase or decrease in rates, whichever shock produces the larger decline in the NPV ratio. In the event that neither a -200 nor a +200 basis point change in rates produces a reduction in the NPV ratio, the institution is assigned a Sensitivity Measure of zero.

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Report Prepared: 09/21/2006 1:29:26 PM | **Amounts in Millions** | **Data as of: 09/16/2006**

	-200 bp	-100 bp	Base Case 0 bp	+100 bp	+200 bp	+300 bp	FaceValue	BC/FV	Eff.Dur.
ASSETS									
MORTGAGE LOANS AND SECURITIES									
Fixed-Rate Single-Family First-Mortgage Loans and MBS									
30-Year Mortgage Loans	136,485	134,675	130,088	124,042	117,645	111,418	132,318	98.31	4.09
30-Year Mortgage Securities	32,509	31,824	30,264	28,512	26,829	25,271	31,654	95.61	5.47
15-Year Mortgages and MBS	78,729	76,690	73,922	70,882	67,816	64,838	75,478	97.94	3.93
Balloon Mortgages and MBS	49,783	48,729	47,389	45,772	43,931	41,930	48,901	96.91	3.12
Adjustable-Rate Single-Family First-Mortgage Loans and MBS: Current Market Index ARMs									
6 Month or Less Reset Frequency	26,240	26,193	26,113	25,967	25,733	25,417	25,395	102.83	0.43
7 Month to 2 Year Reset Frequency	83,190	82,284	81,014	79,418	77,487	75,230	81,833	99.00	1.77
2+ to 5 Year Reset Frequency	151,132	147,824	143,782	139,202	134,247	129,028	147,682	97.36	3.00
Adjustable-Rate Single-Family First-Mortgage Loans and MBS: Lagging Market Index ARMs									
1 Month Reset Frequency	225,324	223,730	221,498	218,096	212,940	206,498	215,502	102.78	1.27
2 Month to 5 Year Reset Frequency	26,981	26,543	26,048	25,483	24,841	24,137	26,955	96.63	2.04
Multifamily and Nonresidential Mortgage Loans and Securities									
Adjustable-Rate, Balloons	29,676	29,433	29,204	28,948	28,660	28,354	29,468	99.10	0.83
Adjustable-Rate, Fully Amortizing	62,631	62,268	61,858	61,097	60,265	59,462	62,334	99.24	0.95
Fixed-Rate, Balloon	15,197	14,616	14,067	13,547	13,055	12,589	14,320	98.23	3.80
Fixed-Rate, Fully Amortizing	19,519	18,696	17,930	17,216	16,549	15,926	18,084	99.15	4.13
Construction and Land Loans									
Adjustable-Rate	32,838	32,789	32,741	32,695	32,646	32,604	32,757	99.95	0.14
Fixed-Rate	11,540	11,243	10,970	10,718	10,484	10,266	11,178	98.14	2.39
Second-Mortgage Loans and Securities									
Adjustable-Rate	92,292	92,251	92,214	92,189	92,136	92,121	91,087	101.24	0.03
Fixed-Rate	60,459	58,962	57,541	56,190	54,904	53,679	57,581	99.93	2.41
Other Assets Related to Mortgage Loans and Securities									
Net Nonperforming Mortgage Loans	4,685	4,622	4,539	4,435	4,314	4,184	4,539	100.00	2.06
Accrued Interest Receivable	5,526	5,526	5,526	5,526	5,526	5,526	5,526	100.00	0.00
Advance for Taxes/Insurance	297	297	297	297	297	297	297	100.00	0.00
Float on Escrows on Owned Mortgages	224	364	508	631	739	835			-26.25
LESS: Value of Servicing on Mortgages Serviced by Others	-83	-43	0	15	18	16			162,234.37
TOTAL MORTGAGE LOANS AND SECURITIES	**1,145,340**	**1,129,604**	**1,107,512**	**1,080,848**	**1,051,026**	**1,019,595**	**1,112,889**	**99.52**	**2.20**

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ASSETS (cont.)									
NONMORTGAGE LOANS									
Commercial Loans									
Adjustable-Rate	41,580	41,553	41,527	41,507	41,472	41,456	41,617	99.79	0.06
Fixed-Rate	14,328	13,727	13,162	12,630	12,129	11,657	13,559	97.07	4.17
Consumer Loans									
Adjustable-Rate	35,968	35,923	35,878	35,836	35,790	35,751	34,336	104.49	0.12
Fixed-Rate	46,824	46,180	45,558	44,957	44,376	43,814	46,428	98.13	1.34
Other Assets Related to Nonmortgage Loans and Securities									
Net Nonperforming Nonmortgage Loans	-2,241	-2,223	-2,206	-2,189	-2,173	-2,158	-2,206	0.00	0.76
Accrued Interest Receivable	876	876	876	876	876	876	876	100.00	0.00
TOTAL NONMORTGAGE LOANS	**137,336**	**136,035**	**134,796**	**133,617**	**132,470**	**131,396**	**134,610**	**100.14**	**0.90**
CASH, DEPOSITS, AND SECURITIES									
Cash, Non-Int-Earning Deposits, Overnight Fed Funds & Repos	25,671	25,671	25,671	25,671	25,671	25,671	25,671	100.00	0.00
Equities and All Mutual Funds	4,108	3,984	3,850	3,713	3,569	3,420	3,852	99.95	3.52
Zero-Coupon Securities	417	406	396	387	379	371	397	99.59	2.42
Government and Agency Securities	16,529	16,033	15,565	15,122	14,704	14,308	15,794	98.55	2.93
Term Fed Funds, Term Repos	11,609	11,583	11,557	11,532	11,507	11,484	11,574	99.86	0.22
Munis, Mtg-Backed Bonds, Corporates, Commercial Paper	5,978	5,609	5,276	4,975	4,702	4,453	5,425	97.26	6.01
Mortgage-Derivative and Structured Securities									
Valued by OTS	0	0	0	0	0	0	0	0.00	0.00
Valued by Institution	83,756	82,731	80,979	78,823	76,581	74,259	82,030	98.72	2.41
Structured Securities (Complex)	31,963	31,358	30,544	29,574	28,678	27,846	31,079	98.28	2.92
LESS: Valuation Allowances for Investment Securities	6	6	6	6	6	6	6	100.00	1.53
TOTAL CASH, DEPOSITS, AND SECURITIES	**180,025**	**177,368**	**173,832**	**169,791**	**165,785**	**161,805**	**175,817**	**98.87**	**2.18**

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ASSETS (cont.)									
REAL ASSETS, INVESTMENTS IN UNCONSOLIDATED SUBSIDIARIES, ETC.									
Repossessed Assets	1,058	1,058	1,058	1,058	1,058	1,058	1,058	100.00	0.00
Real Estate Held for Investment	179	179	179	179	179	179	179	100.00	0.00
Investment in Unconsolidated Subsidiaries	1,877	1,860	1,765	1,620	1,447	1,249	1,765	100.00	6.80
Office Premises and Equipment	11,100	11,100	11,100	11,100	11,100	11,100	11,100	100.00	0.00
TOTAL REAL ASSETS, ETC.	**14,215**	**14,198**	**14,102**	**13,958**	**13,784**	**13,586**	**14,102**	**100.00**	**0.85**
MORTGAGE LOANS SERVICED FOR OTHERS									
Fixed-Rate Servicing	3,730	5,067	5,771	5,953	5,894	5,771			-7.68
Adjustable-Rate Servicing	3,166	3,252	3,365	3,450	3,491	3,512			-2.95
Float on Mortgages Serviced for Others	3,502	4,302	4,931	5,367	5,728	6,041			-10.79
TOTAL MORTGAGE LOANS SERVICED FOR OTHERS	**10,398**	**12,621**	**14,068**	**14,770**	**15,112**	**15,325**			**-7.64**
OTHER ASSETS									
Purchased and Excess Servicing							13,779		
Margin Account	0	0	0	0	0	0	0	0.00	0.00
Miscellaneous I	46,018	46,018	46,018	46,018	46,018	46,018	46,018	100.00	0.00
Miscellaneous II							23,486		
Deposit Intangibles									
Retail CD Intangible	569	632	694	754	802	853			-8.85
Transaction Account Intangible	7,524	9,547	10,942	12,336	14,033	15,647			-12.74
MMDA Intangible	10,494	12,335	14,377	16,527	19,042	21,464			-14.58
Passbook Account Intangible	8,162	9,324	10,708	12,612	14,463	16,170			-15.35
Non-Interest-Bearing Account Intangible	4,625	6,225	7,752	9,199	10,580	11,895			-19.18
TOTAL OTHER ASSETS	**77,391**	**84,081**	**90,492**	**97,445**	**104,938**	**112,047**	**83,283**		
Miscellaneous Assets									
Unrealized Gains Less Unamortized Yield Adjustments							3,273		
TOTAL ASSETS	**1,564,704**	**1,553,907**	**1,534,801**	**1,510,429**	**1,483,116**	**1,453,754**	**1,523,973**	**101/98*** **	**1.42/1.91*** **

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LIABILITIES									
DEPOSITS									
Fixed-Maturity									
Fixed-Rate Maturing in 12 Months or Less	310,119	308,820	307,540	306,274	305,016	303,773	308,682	99.63	0.41
Fixed-Rate Maturing in 13 Months or More	82,033	79,795	77,658	75,616	73,664	71,794	80,048	97.01	2.69
Variable-Rate	15,250	15,230	15,211	15,191	15,172	15,153	15,195	100.10	0.13
Demand									
Transaction Accounts	86,618	86,618	86,618	86,618	86,618	86,618	86,618	100/87*	0.00/1.85*
MMDAs	195,938	195,938	195,938	195,938	195,938	195,938	195,938	100/93*	0.00/1.16*
Passbook Accounts	89,095	89,095	89,095	89,095	89,095	89,095	89,095	100/88*	0.00/2.10*
Non-Interest-Bearing Accounts	73,065	73,065	73,065	73,065	73,065	73,065	73,065	100/89*	0.00/2.28*
TOTAL DEPOSITS	**852,118**	**848,562**	**845,126**	**841,798**	**838,568**	**835,437**	**848,641**	**100/94***	**0.40/1.26***
BORROWINGS									
Fixed-Maturity									
Fixed-Rate Maturing in 36 Months or Less	193,349	192,050	190,776	189,525	188,297	187,091	192,816	98.94	0.66
Fixed-Rate Maturing in 37 Months or More	41,706	39,756	37,926	36,208	34,591	33,070	39,976	94.87	4.68
Variable-Rate	175,189	174,997	174,806	174,616	174,427	174,239	173,778	100.59	0.11
TOTAL BORROWINGS	**410,244**	**406,804**	**403,509**	**400,349**	**397,315**	**394,400**	**406,570**	**99.25**	**0.80**
OTHER LIABILITIES									
Escrow Accounts									
For Mortgages	8,777	8,777	8,777	8,777	8,777	8,777	8,777	100.00	0.00
Other Escrow Accounts	6,613	6,421	6,240	6,070	5,910	5,758	7,437	83.91	2.81
Miscellaneous Other Liabilities									
Collateralized Mortgage Securities Issued	0	0	0	0	0	0	0	0.00	0.00
Miscellaneous I	35,767	35,767	35,767	35,767	35,767	35,767	35,767	100.00	0.00
Miscellaneous II	0	0	0	0	0	0	5,854		
TOTAL OTHER LIABILITIES	**51,157**	**50,965**	**50,784**	**50,614**	**50,454**	**50,302**	**57,835**	**87.81**	**0.35**
Other Liabilities not Included Above									
Self-Valued	69,256	67,618	66,622	65,895	65,268	64,670	67,543	98.64	1.29
Unamortized Yield Adjustments							315		
TOTAL LIABILITIES	**1,382,776**	**1,373,949**	**1,366,040**	**1,358,655**	**1,351,606**	**1,344,810**	**1,380,904**	**99/96****	**0.56/1.09****

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FINANCIAL DERIVATIVES AND OFF-BALANCE-SHEET POSITIONS									
OPTIONAL COMMITMENTS TO ORIGINATE									
FRMs and Balloon/2-Step Mortgages	541	417	-106	-1,036	-2,034	-2,998			
ARMs	260	182	61	-118	-355	-647			
Other Mortgages	1,525	909	0	-1,120	-2,404	-3,810			
FIRM COMMITMENTS									
Purchase/Originate Mortgages and MBS	2,414	1,712	-399	-3,610	-6,969	-10,216			
Sell Mortgages and MBS	-4,034	-3,054	-6	4,512	9,238	13,839			
Purchase Non-Mortgage Items	-143	-70	0	67	131	193			
Sell Non-Mortgage Items	-23	-11	0	11	22	33			
INTEREST-RATE SWAPS, SWAPTIONS									
Pay Fixed, Receive Floating Swaps	-3,057	-947	1,039	2,909	4,674	6,340			
Pay Floating, Receive Fixed Swaps	1,690	240	-1,112	-2,376	-3,557	-4,664			
Basis Swaps	0	0	0	0	0	0			
Swaptions	0	0	0	0	0	0			
OTHER									
Options on Mortgages and MBS	138	110	83	194	328	453			
Interest-Rate Caps	0	0	0	0	0	0			
Interest-Rate Floors	0	0	0	0	0	0			
Futures	-226	-115	0	117	237	356			
Options on Futures	450	149	23	72	134	197			
Construction LIP	221	100	-18	-134	-248	-360			
Self-Valued	2,948	971	424	638	1,019	1,400			
TOTAL OFF-BALANCE-SHEET POSITIONS	**2,702**	**593**	**-10**	**126**	**215**	**115**			

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NET PORTFOLIO VALUE									
TOTAL ASSETS	1,564,704	1,553,907	1,534,801	1,510,429	1,483,116	1,453,754	1,523,973	101/98***	1.42/1.91***
MINUS TOTAL LIABILITIES	1,382,776	1,373,949	1,366,040	1,358,655	1,351,606	1,344,810	1,380,904	99/96**	0.56/1.09**
PLUS OFF-BALANCE-SHEET POSITIONS	2,702	593	-10	126	215	115			
TOTAL NET PORTFOLIO VALUE #	184,631	180,552	168,751	151,899	131,725	109,059	143,069	117.95	8.49

* Excl./Incl. deposit intangible values listed on asset side of report.
** Excl./Incl. deposit intangible values.
*** Incl./Excl. deposit intangible values.
# NPV includes the reported amount of Minority Interest in Consolidated Subsidaries
Note: Base Case Value is expressed as a Percent of Face Value

AGGREGATE SCHEDULE CMR REPORT

ASSETS

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FIXED-RATE, SINGLE FAMILY, FIRST MORTGAGE LOANS, AND MORTGAGE-BACKED SECURITIES

	Coupon				
	Less Than 5.00%	5.00 to 5.99%	6.00 to 6.99%	7.00 to 7.99%	8.00% & Above
30-YEAR MORTGAGES AND MBS					
Mortgage Loans	$1,810	$44,212	$53,295	$19,553	$13,448
WARM	318 mo	332 mo	340 mo	332 mo	309 mo
WAC	4.40%	5.65%	6.44%	7.41%	8.96%
Amount of these that is FHA or VA Guaranteed	$21	$639	$2,257	$1,038	$1,867
Securities Backed by Conventional Mortgages	$3,764	$18,552	$5,193	$248	$88
WARM	362 mo	346 mo	333 mo	248 mo	196 mo
Weighted Average Pass-Through Rate	4.68%	5.24%	6.18%	7.23%	8.80%
Securities Backed by FHA or VA Mortgages	$290	$2,464	$280	$194	$580
WARM	325 mo	337 mo	292 mo	253 mo	156 mo
Weighted Average Pass-Through Rate	3.99%	5.24%	6.29%	7.37%	9.24%
15-YEAR MORTGAGES AND MBS					
Mortgage Loans	$7,912	$25,031	$15,191	$5,668	$3,832
WAC	4.70%	5.46%	6.42%	7.41%	9.06%
Mortgage Securities	$7,730	$9,166	$800	$127	$22
Weighted Average Pass-Through Rate	4.38%	5.14%	6.12%	7.22%	8.71%
WARM (of 15-Year Loans and Securities)	136 mo	161 mo	162 mo	146 mo	143 mo
BALLOON MORTGAGES AND MBS					
Mortgage Loans	$2,795	$22,135	$14,934	$1,950	$1,123
WAC	4.61%	5.53%	6.34%	7.33%	10.05%
Mortgage Securities	$3,852	$1,580	$528	$3	$0
Weighted Average Pass-Through Rate	4.29%	5.25%	6.46%	7.37%	8.78%
WARM (of Balloon Loans and Securities)	73 mo	133 mo	214 mo	134 mo	116 mo

Total Fixed-Rate, Single-Family, First Mortgage Loans, and Mortgage-Backed Securities **$288,351**

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ADJUSTABLE-RATE, SINGLE-FAMILY, FIRST MORTGAGE LOANS AND MORTGAGE-BACKED SECURITIES	Current Market Index ARMs by Coupon Reset Frequency			Lagging Market Index ARMs by Coupon Reset Frequency	
	6 Months or Less	7 Months to 2 Years	2+ Years to 5 Years	1 Month	2 Months to 5 Years
Teaser ARMs					
Balances Currently Subject to Introductory Rates	$1,134	$2,087	$523	$5,504	$819
WAC	5.17%	4.90%	5.40%	2.34%	3.76%
Non-Teaser ARMs					
Balances of All Non-Teaser ARMs	$24,262	$79,745	$147,159	$209,999	$26,136
Weighted Average Margin	333 bp	304 bp	256 bp	310 bp	262 bp
WAC	7.27%	5.67%	5.31%	7.07%	5.61%
WARM	310 mo	328 mo	340 mo	344 mo	311 mo
Weighted Average Time Until Next Payment Reset	3 mo	14 mo	43 mo	6 mo	24 mo

Total Adjustable-Rate, Single-Family, First Mortgage Loans & Mortgage-Backed Securities **$497,367**

MEMO ITEMS FOR ALL ARMS (Reported at CMR 185)	Current Market Index ARMs by Coupon Reset Frequency			Lagging Market Index ARMs by Coupon Reset Frequency	
	6 Months or Less	7 Months to 2 Years	2+ Years to 5 Years	1 Month	2 Months to 5 Years
ARM Balances by Distance from Lifetime Cap					
Balances With Coupon Within 200 bp of Lifetime Cap	$838	$955	$392	$2,853	$23
Weighted Average Distance from Lifetime Cap	144 bp	122 bp	113 bp	167 bp	130 bp
Balances With Coupon 201-400 bp from Lifetime Cap	$4,467	$5,273	$1,745	$92,118	$1,167
Weighted Average Distance from Lifetime Cap	302 bp	361 bp	367 bp	324 bp	336 bp
Balances With Coupon Over 400 bp from Lifetime Cap	$16,427	$74,416	$141,515	$119,174	$25,549
Weighted Average Distance from Lifetime Cap	624 bp	588 bp	541 bp	516 bp	633 bp
Balances Without Lifetime Cap	$3,664	$1,188	$4,029	$1,358	$216
ARM Cap and Floor Detail					
Balances Subject to Periodic Rate Caps	$9,932	$71,652	$136,636	$857	$9,505
Weighted Average Periodic Rate Cap	154 bp	212 bp	354 bp	372 bp	193 bp
Balances Subject to Periodic Rate Floors	$6,336	$56,020	$124,980	$805	$8,579
MBS Included in ARM Balances	$3,194	$17,167	$14,426	$2,650	$1,575

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MULTIFAMILY AND NONRESIDENTIAL MORTGAGE LOANS AND SECURITIES	Balloons	Fully Amortizing
Adjustable-Rate:		
Balances	$29,468	$62,334
WARM	102 mo	218 mo
Remaining Term to Full Amortization	265 mo	
Rate Index Code	0	0
Margin	232 bp	246 bp
Reset Frequency	23 mo	13 mo
MEMO: ARMs within 300 bp of Lifetime Cap		
Balances	$2,393	$8,296
Wghted Average Distance to Lifetime Cap	72 bp	108 bp
Fixed-Rate:		
Balances	$14,320	$18,084
WARM	63 mo	115 mo
Remaining Term to Full Amortization	242 mo	
WAC	6.42%	6.67%

CONSTRUCTION AND LAND LOANS	Adjustable Rate	Fixed Rate
Balances	$32,757	$11,178
WARM	19 mo	42 mo
Rate Index Code	0	
Margin in Column 1; WAC in Column 2	133 bp	7.10%
Reset Frequency	3 mo	

SECOND MORTGAGE LOANS AND SECURITIES	Adjustable Rate	Fixed Rate
Balances	$91,087	$57,581
WARM	272 mo	203 mo
Rate Index Code	0	
Margin in Column 1; WAC in Column 2	39 bp	7.73%
Reset Frequency	1 mo	

COMMERCIAL LOANS	Adjustable Rate	Fixed Rate
Balances	$41,617	$13,559
WARM	44 mo	64 mo
Margin in Column 1; WAC in Column 2	242 bp	7.36%
Reset Frequency	3 mo	
Rate Index Code	0	

CONSUMER LOANS	Adjustable Rate	Fixed Rate
Balances	$34,336	$46,428
WARM	73 mo	57 mo
Rate Index Code	0	
Margin in Column 1; WAC in Column 2	777 bp	9.63%
Reset Frequency	1 mo	

MORTGAGE-DERIVATIVE SECURITIES -- BOOK VALUE	High Risk	Low Risk
Collateralized Mortgage Obligations:		
Floating Rate	$1,545	$23,738
Fixed Rate		
Remaining WAL <= 5 Years	$915	$46,984
Remaining WAL 5-10 Years	$2,954	$3,573
Remaining WAL Over 10 Years	$1,010	
Superfloaters	$0	
Inverse Floaters & Super POs	$1	
Other	$5	$44
CMO Residuals:		
Fixed Rate	$40	$33
Floating Rate	$193	$51
Stripped Mortgage-Backed Securities:		
Interest-Only MBS	$498	$299
WAC	6.29%	8.07%
Principal-Only MBS	$146	$0
WAC	5.85%	11.50%
Total Mortgage-Derivative Securities - Book Value	$7,308	$74,722

AGGREGATE SCHEDULE CMR REPORT

ASSETS (continued)

Area: US Total
All Reporting CMR
Report Prepared: 09/21/2006 1:29:27 PM

Amounts in Millions

Reporting Dockets: 794
June 2006
Data as of: 09/15/2006

MORTGAGE LOANS SERVICED FOR OTHERS

	Coupon of Fixed-Rate Mortgages Serviced for Others				
	Less Than 5.00%	5.00 to 5.99%	6.00 to 6.99%	7.00 to 7.99%	8.00% & Above
Fixed-Rate Mortgage Loan Servicing					
Balances Serviced	$40,710	$292,485	$214,927	$54,341	$26,068
WARM	162 mo	270 mo	289 mo	255 mo	197 mo
Weighted Average Servicing Fee	26 bp	30 bp	31 bp	35 bp	42 bp

Total Number of Fixed Rate Loans Serviced that are:	
Conventional	4,409 loans
FHA/VA	895 loans
Subserviced by Others	107 loans

	Index on Serviced Loan	
	Current Market	Lagging Market
Adjustable-Rate Mortgage Loan Servicing		
Balances Serviced	$202,177	$113,274
WARM (in months)	245 mo	340 mo
Weighted Average Servicing Fee	32 bp	56 bp

Total # of Adjustable-Rate Loans Serviced	1,435 loans
Number of These Subserviced by Others	11 loans

Total Balances of Mortgage Loans Serviced for Others	**$943,982**

CASH, DEPOSITS, AND SECURITIES

	Balances	WAC	WARM
Cash, Non-Interest-Earning Demand Deposits, Overnight Fed Funds, Overnight Repos	$25,671		
Equity Securities (including Mutual Funds) Subject to SFAS No. 115	$3,850		
Zero-Coupon Securities	$397	4.76%	29 mo
Government & Agency Securities	$15,794	4.30%	41 mo
Term Fed Funds, Term Repos, and Interest-Earning Deposits	$11,574	4.78%	3 mo
Other (Munis, Mortgage-Backed Bonds, Corporate Securities, Commercial Paper, etc.)	$5,425	5.38%	101 mo
Memo: Complex Securities (from supplemental reporting)	$31,079		

Total Cash, Deposits, and Securities	**$93,791**

AGGREGATE SCHEDULE CMR REPORT

ASSETS (continued)

Area: US Total
All Reporting CMR
Report Prepared: 09/21/2006 1:29:27 PM

Amounts in Millions

Reporting Dockets: 794
June 2006
Data as of: 09/15/2006

ITEMS RELATED TO MORTAGE LOANS AND SECURITIES

Nonperforming Loans	$8,378
Accrued Interest Receivable	$5,526
Advances for Taxes and Insurance	$297
Less: Unamortized Yield Adjustments	$-7,182
Valuation Allowances	$3,839
Unrealized Gains (Losses)	$-2,527

ITEMS RELATED TO NONMORTAGE LOANS AND SECURITIES

Nonperforming Loans	$794
Accrued Interest Receivable	$876
Less: Unamortized Yield Adjustments	$146
Valuation Allowances	$3,000
Unrealized Gains (Losses)	$-103

OTHER ITEMS

Real Estate Held for Investment	$179
Repossessed Assets	$1,058
Equity Assets Not Subject to SFAS No. 115 (Excluding FHLB Stock)	$1,765
Office Premises and Equipment	$11,100
Items Related to Certain Investment Securities	
Unrealized Gains (Losses)	$-1,219
Less: Unamortized Yield Adjustments	$-86
Valuation Allowances	$6
Other Assets	
Servicing Assets, Interest-Only Strip Receivables, and Certain Other Instruments	$13,779
Miscellaneous I	$46,018
Miscellaneous II	$23,486
TOTAL ASSETS	**$1,523,971**

MEMORANDUM ITEMS

Mortgage "Warehouse" Loans Reported as Mortgage Loans at SC26	$9,688
Loans Secured by Real Estate Reported as NonMortgage Loans at SC31	$169
Market Vaue of Equity Securities and Mutual Funds Reported at CMR464:	
Equity Securities and Non-Mortgage-Related Mutual Funds	$2,610
Mortgage-Related Mututal Funds	$1,240
Mortgage Loans Serviced by Others:	
Fixed-Rate Mortgage Loans Serviced	$42,607
Weighted Average Servicing Fee	28 bp
Adjustable-Rate Mortgage Loans Serviced	$51,095
Weighted Average Servicing Fee	24 bp
Credit-Card Balances Expected to Pay Off in Grace Period	$9,422

AGGREGATE SCHEDULE CMR REPORT

LIABILITIES

Area: US Total
All Reporting CMR
Report Prepared: 09/21/2006 1:29:27 PM

Amounts in Millions

Reporting Dockets: 794
June 2006
Data as of: 09/15/2006

FIXED-RATE, FIXED-MATURITY DEPOSITS

	Original Maturity in Months			Early Withdrawals During Quarter (Optional)
Balances by Remaining Maturity:	12 or Less	13 to 36	37 or More	
Balances Maturing in 3 Months or Less	$101,898	$17,015	$3,544	$975
WAC	4.32%	3.40%	4.81%	
WARM	2 mo	2 mo	2 mo	
Balances Maturing in 4 to 12 Months	$125,104	$46,817	$14,304	$1,493
WAC	4.66%	4.02%	4.90%	
WARM	7 mo	8 mo	8 mo	
Balances Maturing in 13 to 36 Months		$32,042	$24,531	$554
WAC		4.36%	4.07%	
WARM		19 mo	24 mo	
Balances Maturing in 37 or More Months			$23,475	$233
WAC			4.66%	
WARM			64 mo	
Total Fixed-Rate, Fixed Maturity Deposits:			**$388,730**	

MEMO: FIXED-RATE, FIXED-MATURITY DEPOSITS DETAIL

	Original Maturity in Months		
	12 or Less	13 to 36	37 or More
Balances in Brokered Deposits	$41,062	$11,573	$16,352
Deposits with Early-Withdrawal Penalties Stated in Terms of Months of Forgone Interest:			
Balances Subject to Penalty	$183,658	$82,975	$52,261
Penalty in Months of Forgone Interest	2.86 mo	5.51 mo	7.77 mo
Balances in New Accounts	$38,571	$5,610	$1,475

AGGREGATE SCHEDULE CMR REPORT

LIABILITIES (continued)

Area: US Total
All Reporting CMR
Report Prepared: 09/21/2006 1:29:27 PM

Amounts in Millions

Reporting Dockets: 794
June 2006
Data as of: 09/15/2006

FIXED-RATE, FIXED-MATURITY BORROWINGS

FHLB ADVANCES, OTHER BORROWINGS, REDEEMABLE PREFERRED STOCK, AND SUBORDINATED DEBT	Remaining Maturity			
	0 to 3 Months	4 to 36 Months	Over 36 Months	WAC
Balances by Coupon Class:				
Under 3.00%	$8,148	$8,879	$1,869	1.82%
3.00 to 3.99%	$2,853	$32,668	$1,642	3.54%
4.00 to 4.99%	$15,869	$28,551	$20,487	4.53%
5.00 to 5.99%	$77,411	$17,359	$12,900	5.30%
6.00 to 6.99%	$66	$448	$2,725	6.57%
7.00 to 7.99%	$5	$228	$199	7.21%
8.00 to 8.99%	$1	$153	$30	8.46%
9.00 and Above	$71	$107	$124	9.70%
WARM	1 mo	17 mo	67 mo	

Total Fixed-Rate, Fixed-Maturity Borrowings	**$232,792**

MEMOS

Variable-Rate Borrowings and Structured Advances (from Supplemental Reporting)	$256,537
Book Value of Redeemable Preferred Stock	$0

AGGREGATE SCHEDULE CMR REPORT

LIABILITIES (continued)

Area: US Total
All Reporting CMR
Report Prepared: 09/21/2006 1:29:27 PM

Amounts in Millions

Reporting Dockets: 794
June 2006
Data as of: 09/15/2006

NON-MATURITY DEPOSITS AND OTHER LIABILITIES

	Total Balances	WAC	Balances in New Accounts
NON-MATURITY DEPOSITS			
Transaction Accounts	$86,618	2.00%	$3,615
Money Market Deposit Accounts (MMDAs)	$195,938	3.29%	$15,334
Passbook Accounts	$89,095	2.00%	$6,021
Non-Interest-Bearing Non-Maturity Deposits	$73,065		$3,655
ESCROW ACCOUNTS			
Escrow for Mortgages Held in Portfolio	$2,212	0.40%	
Escrow for Mortgages Serviced for Others	$6,565	0.09%	
Other Escrows	$7,437	0.04%	
TOTAL NON-MATURITY DEPOSITS & ESCROW ACCOUNTS	$460,930		
UNAMORTIZED YIELD ADJUSTMENTS ON DEPOSITS	$-476		
UNAMORTIZED YIELD ADJUSTMENTS ON BORROWINGS	$791		
OTHER LIABILITIES			
Collateralized Mortgage Securities Issued	$0		
Miscellaneous I	$35,767		
Miscellaneous II	$5,854		
TOTAL LIABILITIES	**$1,380,904**		

MINORITY INTEREST AND CAPITAL

MINORITY INTEREST IN CONSOLIDATED SUBSIDIARIES	$2,691
EQUITY CAPITAL	$140,411
TOTAL LIABILITIES, MINORITY INTEREST, AND CAPITAL	**$1,524,006**

AGGREGATE SCHEDULE CMR REPORT

SUPPLEMENTAL REPORTING

Area: US Total | **Reporting Dockets: 794**
All Reporting CMR | **June 2006**
Report Prepared: 09/21/2006 1:29:27 PM | **Amounts in Millions** | **Data as of: 09/15/2006**

SUPPLEMENTAL REPORTING FOR FINANCIAL DERIVATIVES AND OFF-BALANCE-SHEET POSITIONS

Contract Code	Off-Balance-Sheet Contract Positions	# Frms if # > 5	Notional Amount
1002	Opt commitment to orig 1-month COFI ARMs	19	$1,885
1004	Opt commitment to orig 6-mo or 1-yr COFI ARMs	21	$43
1006	Opt commitment to orig 6-mo or 1-yr Treasury/LIBOR ARMs	124	$6,390
1008	Opt commitment to orig 3- or 5-yr Treasury ARMs	117	$5,349
1010	Opt commitment to orig 5- or 7-yr Balloon or 2-step mtgs	76	$1,900
1012	Opt commitment to orig 10-, 15-, or 20-year FRMs	300	$3,036
1014	Opt commitment to orig 25- or 30-year FRMs	267	$18,897
1016	Opt commitment to orig "other" Mortgages	232	$41,306
2002	Commit/purchase 1-mo COFI ARM loans, svc retained		$127
2004	Commit/purchase 6-mo or 1-yr COFI ARM loans, svc retained		$0
2006	Commit/purchase 6-mo/1-yr Treas/LIBOR ARM lns, svc retained	11	$1,402
2008	Commit/purchase 3- or 5-yr Treas ARM loans, svc retained	13	$599
2010	Commit/purch 5- or 7-yr Balloon/2-step mtgs, svc retained		$250
2012	Commit/purchase 10-, 15-, or 20-yr FRM loans, svc retained	18	$40
2014	Commit/purchase 25- or 30-yr FRM loans, svc retained	19	$1,823
2016	Commit/purchase "other" Mortgage loans, svc retained	19	$3,955
2026	Commit/sell 6-mo or 1-yr Treas/LIBOR ARM lns, svc retained		$420
2028	Commit/sell 3- or 5-yr Treasury ARM loans, svc retained	10	$1,491
2030	Commit/sell 5- or 7-yr Balloon/2-step mtg lns, svc retained		$1
2032	Commit/sell 10-, 15-, or 20-yr FRM loans, svc retained	45	$139
2034	Commit/sell 25- to 30-yr FRM loans, svc retained	87	$3,528
2036	Commit/sell "other" Mortgage loans, svc retained	10	$1,453
2046	Commit/purchase 6-mo or 1-yr Treasury or LIBOR ARM MBS		$47
2048	Commit/purchase 3-yr or 5-yr Treasury ARM MBS		$380
2052	Commit/purchase 10-, 15-, or 20-yr FRM MBS	6	$4,868
2054	Commit/purchase 25- to 30-year FRM MBS	9	$40,595
2072	Commit/sell 10-, 15-, or 20-yr FRM MBS	17	$6,577
2074	Commit/sell 25- or 30-yr FRM MBS	25	$54,239

AGGREGATE SCHEDULE CMR REPORT

SUPPLEMENTAL REPORTING

Area: US Total
All Reporting CMR
Report Prepared: 09/21/2006 1:29:27 PM

Amounts in Millions

Reporting Dockets: 794
June 2006
Data as of: 09/15/2006

SUPPLEMENTAL REPORTING FOR FINANCIAL DERIVATIVES AND OFF-BALANCE-SHEET POSITIONS

Contract Code	Off-Balance-Sheet Contract Positions	# Frms if # > 5	Notional Amount
2076	Commit/sell "other" MBS		$894
2084	Commit/sell low-risk fixed-rate mtg derivative product		$1
2088	Commit/sell high-risk Mortgage derivative product		$0
2102	Commit/purchase 1-mo COFI ARM loans, svc released		$93
2106	Commit/purch 6-mo or 1-yr Treas/LIBOR ARM lns, svc released	6	$1,451
2108	Commit/purchase 3- or 5-yr Treasury ARM lns, svc released		$673
2110	Commit/purch 5- or 7-yr Balloon/2-step mtg lns, svc released		$231
2112	Commit/purchase 10-, 15-, or 20-yr FRM loans, svc released	7	$253
2114	Commit/purchase 25- or 30-yr FRM loans, svc released	8	$5,158
2116	Commit/purchase "other" Mortgage loans, svc released	6	$1,141
2122	Commit/sell 1-mo COFI ARM loans, svc released		$134
2124	Commit/sell 6-mo or 1-yr COFI ARM loans, svc released		$2
2126	Commit/sell 6-mo or 1-yr Treas/LIBOR ARM lns, svc released	20	$10,194
2128	Commit/sell 3- or 5-yr Treasury ARM loans, svc released	18	$1,349
2130	Commit/sell 5- or 7-yr Balloon/2-step mtg lns, svc released	7	$1,219
2132	Commit/sell 10-, 15-, or 20-yr FRM loans, svc released	50	$1,022
2134	Commit/sell 25- or 30-yr FRM loans, svc released	101	$12,637
2136	Commit/sell "other" Mortgage loans, svc released	22	$3,141
2202	Firm commitment to originate 1-month COFI ARM loans	6	$183
2204	Firm commit/originate 6-month or 1-yr COFI ARM loans	6	$86
2206	Firm commit/originate 6-mo or 1-yr Treas or LIBOR ARM lns	44	$315
2208	Firm commit/originate 3- or 5-yr Treasury ARM loans	38	$667
2210	Firm commit/orig 5- or 7-yr Balloon or 2-step mtg lns	31	$122
2212	Firm commit/originate 10-, 15-, or 20-year FRM loans	93	$561
2214	Firm commit/originate 25- or 30-year FRM loans	97	$1,184
2216	Firm commit/originate "other" Mortgage loans	85	$1,881
3008	Option to purchase 3- or 5-yr Treasury ARMs		$2
3010	Option to purchase 5- or 7-yr Balloon or 2-step mtgs		$0

AGGREGATE SCHEDULE CMR REPORT

SUPPLEMENTAL REPORTING

Area: US Total
All Reporting CMR
Report Prepared: 09/21/2006 1:29:27 PM

Amounts in Millions

Reporting Dockets: 794
June 2006
Data as of: 09/15/2006

SUPPLEMENTAL REPORTING FOR FINANCIAL DERIVATIVES AND OFF-BALANCE-SHEET POSITIONS

Contract Code	Off-Balance-Sheet Contract Positions	# Frms if # > 5	Notional Amount
3012	Option to purchase 10-, 15-, or 20-yr FRMs		$1
3014	Option to purchase 25- or 30-yr FRMs		$2,500
3016	Option to purchase "other" Mortgages		$341
3026	Option to sell 6-mo or 1-yr Treasury or LIBOR ARMs		$23
3028	Option to sell 3- or 5-year Treasury ARMs		$16
3030	Option to sell 5- or 7-yr Balloon or 2-step mtgs		$4
3032	Option to sell 10-, 15-, or 20-year FRMs	10	$1,514
3034	Option to sell 25- or 30-year FRMs	18	$1,582
3036	Option to sell "other" Mortgages		$5
3066	Short option to sell 6-mo or 1-yr Treasury or LIBOR ARMs		$28
3068	Short option to sell 3- or 5-yr Treasury ARMs		$34
3072	Short option to sell 10-, 15-, or 20-yr FRMs		$16
3074	Short option to sell 25- or 30-yr FRMs	6	$435
3076	Short option to sell "other" Mortgages		$78
4002	Commit/purchase non-Mortgage financial assets	78	$1,737
4006	Commit/purchase "other" liabilities		$3,900
4022	Commit/sell non-Mortgage financial assets	12	$1,516
5002	IR swap: pay fixed, receive 1-month LIBOR	7	$3,423
5004	IR swap: pay fixed, receive 3-month LIBOR	16	$60,353
5010	IR swap: pay fixed, receive 3-month Treasury		$5
5024	IR swap: pay 1-month LIBOR, receive fixed	7	$18,565
5026	IR swap: pay 3-month LIBOR, receive fixed	8	$22,702
5044	IR swap: pay the prime rate, receive fixed		$10
5502	IR swap, amortizing: pay fixed, receive 1-month LIBOR		$128
5504	IR swap, amortizing: pay fixed, receive 3-month LIBOR		$57
5524	IR swap, amortizing: pay 1-month LIBOR, receive fixed		$128
5526	IR swap, amortizing: pay 3-month LIBOR, receive fixed		$11
8006	Long futures contract on 2-year Treasury note		$2,738

AGGREGATE SCHEDULE CMR REPORT

SUPPLEMENTAL REPORTING

Area: US Total | **Reporting Dockets: 794**
All Reporting CMR | **June 2006**
Report Prepared: 09/21/2006 1:29:28 PM | **Amounts in Millions** | **Data as of: 09/15/2006**

SUPPLEMENTAL REPORTING FOR FINANCIAL DERIVATIVES AND OFF-BALANCE-SHEET POSITIONS

Contract Code	Off-Balance-Sheet Contract Positions	# Frms if # > 5	Notional Amount
8008	Long futures contract on 5-year Treasury note		$3,012
8010	Long futures contract on 10-year Treasury note		$329
8012	Long futures contract on Treasury bond		$3
8032	Short futures contract on 30-day interest rate		$71
8036	Short futures contract on 2-year Treasury note		$6
8038	Short futures contract on 5-year Treasury note		$351
8040	Short futures contract on 10-year Treasury note		$935
8046	Short futures contract on 3-month Eurodollar		$91,487
9008	Long call option on 5-year T-note futures contract		$0
9010	Long call option on 10-year T-note futures contract		$4,800
9012	Long call option on Treasury bond futures contract		$4
9032	Long put option on 5-year T-note futures contract		$2
9034	Long put option on 10-year T-note futures contract		$2
9036	Long put option on T-bond futures contract		$4
9040	Long put option on 3-month Eurodollar futures contract		$6,400
9082	Short put option on 10-year T-note futures contract		$20
9502	Fixed-rate construction loans in process	332	$4,815
9512	Adjustable-rate construction loans in process	221	$9,693

AGGREGATE SCHEDULE CMR REPORT

SUPPLEMENTAL REPORTING

Area: US Total | **Reporting Dockets: 794**
All Reporting CMR | **June 2006**
Report Prepared: 09/21/2006 1:29:28 PM | **Amounts in Millions** | **Data as of: 09/15/2006**

SUPPLEMENTAL REPORTING FOR ASSETS AND LIABILITIES

Asset/ Liability Code	Supplemental Asset/Liability Items	#Firms if # > 5	Balance
100	Multi/nonres mtg lns; adj Balloon < 300 bp to Life Cap		$74
105	Multi/nonres mtg lns; adj Balloon > 300 bp to Life Cap		$547
106	Multi/nonres mtg lns; adj Balloon w/no Lifetime Cap	7	$867
110	Multi/nonres mtg lns; adj f/amort < 300 bp to Life Cap		$284
115	Multi/nonres mtg lns; adj f/amort > 300 bp to Life Cap	6	$2,265
116	Multi/nonres mtg lns; adj fully amort w/no Life Cap	7	$560
120	Other investment securities, fixed-coupon securities	17	$154
122	Other investment securities, floating-rate securities	7	$49
125	Multi/nonres mtg loans; fixed-rate, Balloon		$179
127	Multi/nonres mtg loans; fixed-rate, fully amortizing	15	$337
130	Construction and land loans (adj-rate)		$121
140	Second Mortgages (adj-rate)		$114
150	Commercial loans (adj-rate)		$16
180	Consumer loans; loans on deposits	9	$13
181	Consumer loans; unsecured home improvement		$0
182	Consumer loans; education loans		$20
183	Consumer loans; auto loans and leases	8	$4,123
184	Consumer loans; mobile home loans		$36
185	Consumer loans; credit cards		$5,795
187	Consumer loans; recreational vehicles		$2,686
189	Consumer loans; other	9	$746
200	Variable-rate, fixed-maturity CDs	227	$15,195
220	Variable-rate FHLB advances	128	$124,717
299	Other variable-rate	74	$49,061
300	Govt. & agency securities, fixed-coupon securities	15	$405
302	Govt. & agency securities, floating-rate securities	7	$7

AGGREGATE SCHEDULE CMR REPORT

SUPPLEMENTAL REPORTING

Area: US Total | **Reporting Dockets: 794**
All Reporting CMR | **June 2006**
Report Prepared: 09/21/2006 1:29:28 PM | **Amounts in Millions** | **Data as of: 09/15/2006**

SUPPLEMENTAL REPORTING OF MARKET VALUE ESTIMATES

			Estimated Market Value After Specified Rate Shock					
Asset/ Liability Code	#Firms if # >	Balance	-200 bp	-100 bp	0 bp	+100 bp	+200 bp	+300 bp
101 - Non-Mortgage-Related Residuals - M/V estimate		$0	$0	$0	$0	$0	$0	$0
121 - Complex Securities - M/V estimate	424	$31,079	$31,963	$31,358	$30,544	$29,574	$28,678	$27,846
123 - Mortgage Derivatives - M/V estimate	297	$81,936	$83,756	$82,731	$80,979	$78,823	$76,581	$74,259
129 - Mortgage-Related Mutual Funds - M/V estimate	69	$722	$730	$727	$720	$711	$702	$693
280 - FHLB putable advance-M/V estimate	104	$14,579	$15,070	$14,610	$14,346	$14,153	$13,986	$13,828
281 - FHLB convertible advance-M/V estimate	124	$9,338	$9,646	$9,394	$9,237	$9,138	$9,070	$9,004
282 - FHLB callable advance-M/V estimate	26	$7,288	$7,516	$7,336	$7,211	$7,114	$7,020	$6,934
283 - FHLB periodic floor floating rate advance-M/V Estimates	6	$70	$70	$70	$69	$67	$66	$65
289 - Other FHLB structured advances - M/V estimate	34	$20,338	$20,542	$20,286	$20,090	$19,936	$19,806	$19,680
290 - Other structured borrowings - M/V estimate	25	$15,930	$16,412	$15,922	$15,668	$15,486	$15,321	$15,160
500 - Other OBS Positions w/o contract code or exceeds 16 positions	27	$225,667	$2,948	$971	$424	$638	$1,019	$1,400