Interest Rate Risk Exposure Report

Office of the Comptroller of the Currency

Credit and Market Risk Policy
Washington, DC 20219

Area: FHLB 11th District

All Reporting CMR | **Reporting Dockets: 8** | **December 2011**

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	570	-21	-4 %	14.17 %	-27 bp
+200 bp	581	-10	-2 %	14.35 %	-10 bp
+100 bp	585	-6	-1 %	14.39 %	-6 bp
0 bp	591			14.44 %	
-100 bp	605	14	+2 %	14.69 %	+25 bp

Risk Measure for a Given Rate Shock

	12/31/2011	9/30/2011	12/31/2010
Pre-shock NPV Ratio: NPV as % of PV Assets	14.44 %	12.92 %	16.78 %
Post-shock NPV Ratio	14.35 %	12.92 %	16.07 %
Sensitivity Measure: Decline in NPV Ratio	10 bp	0 bp	71 bp
TB 13a Level of Risk	Minimal	Minimal	Minimal

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	-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	39	39	38	37	35	36	108.38	1.24
30-Year Mortgage Securities	5	5	5	5	5	5	107.79	1.07
15-Year Mortgages and MBS	14	14	14	13	13	13	106.94	0.84
Balloon Mortgages and MBS	256	254	248	242	235	251	101.12	1.61
Adjustable-Rate Single-Family First-Mortgage Loans and MBS: Current Market Index ARMs								
6 Month or Less Reset Frequency	54	54	54	53	53	52	104.17	0.10
7 Month to 2 Year Reset Frequency	293	296	294	294	292	279	105.97	-0.19
2+ to 5 Year Reset Frequency	204	203	201	201	200	191	106.01	0.57
Adjustable-Rate Single-Family First-Mortgage Loans and MBS: Lagging Market Index ARMs								
1 Month Reset Frequency	53	53	53	52	52	51	104.98	0.53
2 Month to 5 Year Reset Frequency	75	75	74	73	72	72	103.91	0.82
Multifamily and Nonresidential Mortgage Loans and Securities								
Adjustable-Rate, Balloons	381	378	375	373	371	378	100.04	0.68
Adjustable-Rate, Fully Amortizing	1,341	1,326	1,312	1,297	1,283	1,324	100.15	1.09
Fixed-Rate, Balloon	170	163	155	148	141	158	103.02	4.50
Fixed-Rate, Fully Amortizing	29	27	25	24	22	23	116.97	6.54
Construction and Land Loans								
Adjustable-Rate	4	4	4	4	4	4	100.07	0.07
Fixed-Rate	3	3	3	3	3	3	101.12	0.48
Second-Mortgage Loans and Securities								
Adjustable-Rate	57	57	57	57	56	57	100.22	0.20
Fixed-Rate	2	2	2	2	2	2	105.81	1.63
Other Assets Related to Mortgage Loans and Securities								
Net Nonperforming Mortgage Loans	28	28	28	28	28	28	100.00	0.25
Accrued Interest Receivable	13	13	13	13	13	13	100.00	0.00
Advance for Taxes/Insurance	3	3	3	3	3	3	100.00	0.00
Float on Escrows on Owned Mortgages	0	0	0	0	0			-107.08
LESS: Value of Servicing on Mortgages Serviced by Others	0	0	0	0	0			-20.59
TOTAL MORTGAGE LOANS AND SECURITIES	**3,023**	**2,996**	**2,957**	**2,922**	**2,882**	**2,942**	**101.83**	**1.09**

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ASSETS (cont.)								
NONMORTGAGE LOANS								
Commercial Loans								
Adjustable-Rate	157	157	157	156	156	157	100.12	0.15
Fixed-Rate	23	22	22	22	21	21	105.19	1.58
Consumer Loans								
Adjustable-Rate	131	131	131	131	131	125	105.15	0.10
Fixed-Rate	35	35	34	34	34	35	99.29	0.32
Other Assets Related to Nonmortgage Loans and Securities								
Net Nonperforming Nonmortgage Loans	-7	-7	-7	-7	-7	-7	0.00	0.24
Accrued Interest Receivable	1	1	1	1	1	1	100.00	0.00
TOTAL NONMORTGAGE LOANS	**340**	**340**	**338**	**337**	**336**	**332**	**102.25**	**0.24**
CASH, DEPOSITS, AND SECURITIES								
Cash, Non-Int-Earning Deposits, Overnight Fed Funds & Repos	241	241	241	241	241	241	100.00	0.00
Equities and All Mutual Funds	0	0	0	0	0	0	0.00	0.00
Zero-Coupon Securities	0	0	0	0	0	0	0.00	0.00
Government and Agency Securities	26	26	25	25	24	26	101.21	1.96
Term Fed Funds, Term Repos	133	124	116	110	106	112	110.38	6.61
Munis, Mtg-Backed Bonds, Corporates, Commercial Paper	6	6	5	5	5	6	98.86	6.61
Mortgage-Derivative and Structured Securities								
Valued by OTS	0	0	0	0	0	0	0.00	0.00
Valued by Institution	126	124	122	119	115	124	100.00	1.77
Structured Securities (Complex)	0	0	0	0	0	0	0.00	0.00
LESS: Valuation Allowances for Investment Securities	0	0	0	0	0	0	0.00	0.00
TOTAL CASH, DEPOSITS, AND SECURITIES	**532**	**520**	**510**	**500**	**491**	**508**	**102.33**	**2.16**

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ASSETS (cont.)								
REAL ASSETS, INVESTMENTS IN UNCONSOLIDATED SUBSIDIARIES, ETC.								
Repossessed Assets	23	23	23	23	23	23	100.00	0.00
Real Estate Held for Investment	0	0	0	0	0	0	0.00	0.00
Investment in Unconsolidated Subsidiaries	4	4	3	3	3	4	100.00	6.80
Office Premises and Equipment	33	33	33	33	33	33	100.00	0.00
TOTAL REAL ASSETS, ETC.	**60**	**59**	**59**	**59**	**59**	**59**	**100.00**	**0.41**
MORTGAGE LOANS SERVICED FOR OTHERS								
Fixed-Rate Servicing	4	4	5	6	7			-19.00
Adjustable-Rate Servicing	0	0	0	0	0			-6.99
Float on Mortgages Serviced for Others	2	2	2	2	2			-4.59
TOTAL MORTGAGE LOANS SERVICED FOR OTHERS	**5**	**6**	**7**	**8**	**9**			**-15.10**
OTHER ASSETS								
Purchased and Excess Servicing						6		
Margin Account	0	0	0	0	0	0	0.00	0.00
Miscellaneous I	138	138	138	138	138	138	100.00	0.00
Miscellaneous II						0		
Deposit Intangibles								
Retail CD Intangible	2	2	3	4	4			-37.32
Transaction Account Intangible	1	5	9	14	18			-85.30
MMDA Intangible	13	16	25	33	41			-36.04
Passbook Account Intangible	5	9	16	22	28			-59.03
Non-Interest-Bearing Account Intangible	-4	1	7	12	17			-583.30
TOTAL OTHER ASSETS	**154**	**171**	**198**	**222**	**246**	**144**		
Miscellaneous Assets								
Unrealized Gains Less Unamortized Yield Adjustments						-1		
TOTAL ASSETS	**4,114**	**4,092**	**4,069**	**4,048**	**4,022**	**3,984**	**103/102***	**0.55/1.09***

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	-100 bp	Base Case 0 bp	+100 bp	+200 bp	+300 bp	FaceValue	BC/FV	Eff.Dur.
LIABILITIES								
DEPOSITS								
Fixed-Maturity								
Fixed-Rate Maturing in 12 Months or Less	1,269	1,269	1,265	1,261	1,257	1,263	100.45	0.17
Fixed-Rate Maturing in 13 Months or More	381	378	370	362	355	364	103.76	1.47
Variable-Rate	36	36	36	36	36	36	100.00	0.00
Demand								
Transaction Accounts	175	175	175	175	175	175	100/97*	0.00/2.36*
MMDAs	607	607	607	607	607	607	100/97*	0.00/1.00*
Passbook Accounts	281	281	281	281	281	281	100/97*	0.00/1.99*
Non-Interest-Bearing Accounts	231	231	231	231	231	231	100/100*	0.00/2.42*
TOTAL DEPOSITS	**2,980**	**2,976**	**2,964**	**2,953**	**2,942**	**2,957**	**101/100***	**0.26/1.00***
BORROWINGS								
Fixed-Maturity								
Fixed-Rate Maturing in 36 Months or Less	182	181	179	177	175	176	102.67	0.81
Fixed-Rate Maturing in 37 Months or More	58	56	54	52	50	50	113.18	3.93
Variable-Rate	91	91	91	91	91	91	100.00	0.00
TOTAL BORROWINGS	**331**	**328**	**324**	**320**	**316**	**316**	**103.54**	**1.12**
OTHER LIABILITIES								
Escrow Accounts								
For Mortgages	2	2	2	2	2	2	100.00	0.00
Other Escrow Accounts	2	2	2	2	2	2	95.38	3.13
Miscellaneous Other Liabilities								
Collateralized Mortgage Securities Issued	0	0	0	0	0	0	0.00	0.00
Miscellaneous I	144	144	144	144	144	144	100.00	0.00
Miscellaneous II	0	0	0	0	0	2		
TOTAL OTHER LIABILITIES	**148**	**148**	**148**	**148**	**148**	**151**	**98.35**	**0.04**
Other Liabilities not Included Above								
Self-Valued	55	53	51	49	48	48	111.24	3.52
Unamortized Yield Adjustments						0		
TOTAL LIABILITIES	**3,514**	**3,505**	**3,487**	**3,470**	**3,454**	**3,472**	**101/100****	**0.38/1.01****

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FINANCIAL DERIVATIVES AND OFF-BALANCE-SHEET POSITIONS								
OPTIONAL COMMITMENTS TO ORIGINATE								
FRMs and Balloon/2-Step Mortgages	0	0	0	0	-1			
ARMs	0	0	0	0	0			
Other Mortgages	0	0	0	0	-1			
FIRM COMMITMENTS								
Purchase/Originate Mortgages and MBS	4	4	3	3	2			
Sell Mortgages and MBS	0	0	0	0	1			
Purchase Non-Mortgage Items	0	0	0	0	0			
Sell Non-Mortgage Items	0	0	0	0	0			
INTEREST-RATE SWAPS, SWAPTIONS								
Pay Fixed, Receive Floating Swaps	0	0	0	0	0			
Pay Floating, Receive Fixed Swaps	0	0	0	0	0			
Basis Swaps	0	0	0	0	0			
Swaptions	0	0	0	0	0			
OTHER								
Options on Mortgages and MBS	0	0	0	0	0			
Interest-Rate Caps	0	0	0	0	0			
Interest-Rate Floors	0	0	0	0	0			
Futures	0	0	0	0	0			
Options on Futures	0	0	0	0	0			
Construction LIP	0	0	0	0	0			
Self-Valued	0	0	0	0	0			
TOTAL OFF-BALANCE-SHEET POSITIONS	**4**	**4**	**3**	**3**	**2**			

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NET PORTFOLIO VALUE								
TOTAL ASSETS	4,114	4,092	4,069	4,048	4,022	3,984	103/102***	0.55/1.09***
MINUS TOTAL LIABILITIES	3,514	3,505	3,487	3,470	3,454	3,472	101/100**	0.38/1.01**
PLUS OFF-BALANCE-SHEET POSITIONS	4	4	3	3	2			
TOTAL NET PORTFOLIO VALUE #	605	591	585	581	570	513	115.23	1.62

* 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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Amounts in Millions

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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	$9	$12	$11	$2	$2
WARM	334 mo	266 mo	285 mo	278 mo	271 mo
WAC	4.08%	5.47%	6.29%	7.41%	8.69%
Amount of these that is FHA or VA Guaranteed	$0	$0	$0	$0	$0
Securities Backed by Conventional Mortgages	$1	$3	$1	$0	$0
WARM	264 mo	314 mo	297 mo	234 mo	0 mo
Weighted Average Pass-Through Rate	4.50%	5.50%	6.00%	7.00%	0.00%
Securities Backed by FHA or VA Mortgages	$0	$0	$0	$0	$0
WARM	0 mo	0 mo	0 mo	0 mo	0 mo
Weighted Average Pass-Through Rate	0.00%	0.00%	0.00%	0.00%	0.00%
15-YEAR MORTGAGES AND MBS					
Mortgage Loans	$4	$3	$2	$0	$0
WAC	4.10%	5.53%	6.26%	7.24%	9.34%
Mortgage Securities	$2	$2	$0	$0	$0
Weighted Average Pass-Through Rate	4.50%	5.00%	0.00%	0.00%	0.00%
WARM (of 15-Year Loans and Securities)	131 mo	91 mo	144 mo	90 mo	85 mo
BALLOON MORTGAGES AND MBS					
Mortgage Loans	$193	$43	$13	$1	$0
WAC	3.66%	5.50%	6.52%	7.10%	11.50%
Mortgage Securities	$0	$0	$0	$0	$0
Weighted Average Pass-Through Rate	0.00%	0.00%	0.00%	0.00%	0.00%
WARM (of Balloon Loans and Securities)	120 mo	153 mo	133 mo	109 mo	202 mo

Total Fixed-Rate, Single-Family, First Mortgage Loans, and Mortgage-Backed Securities	**$305**

AGGREGATE SCHEDULE CMR REPORT

ASSETS (continued)

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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	$0	$0	$0	$0	$0
WAC	0.00%	0.00%	0.00%	0.00%	0.00%
Non-Teaser ARMs					
Balances of All Non-Teaser ARMs	$52	$279	$191	$51	$72
Weighted Average Margin	282 bp	288 bp	293 bp	254 bp	257 bp
WAC	5.33%	4.43%	5.18%	3.66%	5.19%
WARM	294 mo	292 mo	341 mo	266 mo	280 mo
Weighted Average Time Until Next Payment Reset	3 mo	12 mo	45 mo	3 mo	12 mo
Total Adjustable-Rate, Single-Family, First Mortgage Loans & Mortgage-Backed Securities					**$645**

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	$0	$1	$0	$0	$0
Weighted Average Distance from Lifetime Cap	0 bp	78 bp	0 bp	0 bp	100 bp
Balances With Coupon 201-400 bp from Lifetime Cap	$0	$0	$0	$0	$5
Weighted Average Distance from Lifetime Cap	0 bp	0 bp	0 bp	395 bp	376 bp
Balances With Coupon Over 400 bp from Lifetime Cap	$52	$278	$191	$50	$66
Weighted Average Distance from Lifetime Cap	669 bp	656 bp	581 bp	681 bp	615 bp
Balances Without Lifetime Cap	$0	$0	$0	$0	$0
ARM Cap and Floor Detail					
Balances Subject to Periodic Rate Caps	$42	$278	$191	$2	$68
Weighted Average Periodic Rate Cap	135 bp	224 bp	226 bp	116 bp	151 bp
Balances Subject to Periodic Rate Floors	$31	$266	$168	$2	$67
MBS Included in ARM Balances	$0	$4	$1	$0	$5

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MULTIFAMILY AND NONRESIDENTIAL MORTGAGE LOANS AND SECURITIES	Balloons	Fully Amortizing
Adjustable-Rate:		
Balances	$378	$1,324
WARM	93 mo	301 mo
Remaining Term to Full Amortization	295 mo	
Rate Index Code	0	0
Margin	281 bp	266 bp
Reset Frequency	8 mo	16 mo
MEMO: ARMs within 300 bp of Lifetime Cap		
Balances	$0	$6
Wghted Average Distance to Lifetime Cap	119 bp	151 bp
Fixed-Rate:		
Balances	$158	$23
WARM	74 mo	200 mo
Remaining Term to Full Amortization	342 mo	
WAC	5.80%	7.53%

CONSTRUCTION AND LAND LOANS	Adjustable Rate	Fixed Rate
Balances	$4	$3
WARM	14 mo	11 mo
Rate Index Code	0	
Margin in Column 1; WAC in Column 2	248 bp	7.29%
Reset Frequency	3 mo	

SECOND MORTGAGE LOANS AND SECURITIES	Adjustable Rate	Fixed Rate
Balances	$57	$2
WARM	144 mo	135 mo
Rate Index Code	0	
Margin in Column 1; WAC in Column 2	26 bp	6.76%
Reset Frequency	2 mo	

COMMERCIAL LOANS	Adjustable Rate	Fixed Rate
Balances	$157	$21
WARM	17 mo	27 mo
Margin in Column 1; WAC in Column 2	254 bp	6.53%
Reset Frequency	1 mo	
Rate Index Code	0	

CONSUMER LOANS	Adjustable Rate	Fixed Rate
Balances	$125	$35
WARM	58 mo	58 mo
Rate Index Code	0	
Margin in Column 1; WAC in Column 2	1,047 bp	13.05%
Reset Frequency	1 mo	

MORTGAGE-DERIVATIVE SECURITIES -- BOOK VALUE	High Risk	Low Risk
Collateralized Mortgage Obligations:		
Floating Rate	$0	$44
Fixed Rate		
Remaining WAL <= 5 Years	$19	$53
Remaining WAL 5-10 Years	$0	$8
Remaining WAL Over 10 Years	$0	
Superfloaters	$0	
Inverse Floaters & Super POs	$0	
Other	$0	$0
CMO Residuals:		
Fixed Rate	$0	$0
Floating Rate	$0	$0
Stripped Mortgage-Backed Securities:		
Interest-Only MBS	$0	$0
WAC	0.00%	0.00%
Principal-Only MBS	$0	$0
WAC	0.00%	0.00%
Total Mortgage-Derivative Securities - Book Value	$19	$104

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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	$322	$336	$62	$5	$1
WARM	291 mo	283 mo	284 mo	304 mo	143 mo
Weighted Average Servicing Fee	25 bp	26 bp	25 bp	25 bp	73 bp
Total Number of Fixed Rate Loans Serviced that are:					
Conventional	4 loans				
FHA/VA	0 loans				
Subserviced by Others	0 loans				

	Index on Serviced Loan	
	Current Market	Lagging Market
Adjustable-Rate Mortgage Loan Servicing		
Balances Serviced	$6	$1
WARM (in months)	312 mo	215 mo
Weighted Average Servicing Fee	31 bp	25 bp

Total # of Adjustable-Rate Loans Serviced	0 loans
Number of These Subserviced by Others	0 loans

Total Balances of Mortgage Loans Serviced for Others	**$734**

CASH, DEPOSITS, AND SECURITIES

	Balances	WAC	WARM
Cash, Non-Interest-Earning Demand Deposits, Overnight Fed Funds, Overnight Repos	$241		
Equity Securities Carried at Fair Value	$0		
Zero-Coupon Securities	$0	0.00%	0 mo
Government & Agency Securities	$26	1.40%	27 mo
Term Fed Funds, Term Repos, and Interest-Earning Deposits	$112	1.60%	113 mo
Other (Munis, Mortgage-Backed Bonds, Corporate Securities, Commercial Paper, etc.)	$6	2.65%	90 mo
Memo: Complex Securities (from supplemental reporting)	$0		

Total Cash, Deposits, and Securities	**$384**

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ASSETS (continued)

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ITEMS RELATED TO MORTAGE LOANS AND SECURITIES

Nonperforming Loans	$83
Accrued Interest Receivable	$13
Advances for Taxes and Insurance	$3
Less: Unamortized Yield Adjustments	$-5
Valuation Allowances	$54
Unrealized Gains (Losses)	$-7

ITEMS RELATED TO NONMORTAGE LOANS AND SECURITIES

Nonperforming Loans	$3
Accrued Interest Receivable	$1
Less: Unamortized Yield Adjustments	$0
Valuation Allowances	$10
Unrealized Gains (Losses)	$0

OTHER ITEMS

Real Estate Held for Investment	$0
Repossessed Assets	$23
Equity Investments Not Carried at Fair Value	$4
Office Premises and Equipment	
	$33
Items Related to Certain Investment Securities	
Unrealized Gains (Losses)	
Less: Unamortized Yield Adjustments	$0
Valuation Allowances	$0
	$0
Other Assets	
Servicing Assets, Interest-Only Strip Receivables,	
and Certain Other Instruments	$6
Miscellaneous I	
Miscellaneous II	$138
	$0
TOTAL ASSETS	**$3,984**

MEMORANDUM ITEMS

Mortgage "Warehouse" Loans Reported as Mortgage Loans at SC26	$100
Loans Secured by Real Estate Reported as NonMortgage Loans at SC31	$0
Market Vaue of Equity Securities and Mutual Funds Reported at CMR464:	
Equity Securities and Non-Mortgage-Related Mutual Funds	$0
Mortgage-Related Mututal Funds	$0
Mortgage Loans Serviced by Others:	
Fixed-Rate Mortgage Loans Serviced	$12
Weighted Average Servicing Fee	63 bp
Adjustable-Rate Mortgage Loans Serviced	$7
Weighted Average Servicing Fee	36 bp
Credit-Card Balances Expected to Pay Off in Grace Period	$52

AGGREGATE SCHEDULE CMR REPORT

LIABILITIES

Area: FHLB 11th District
All Reporting CMR
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FIXED-RATE, FIXED-MATURITY DEPOSITS

Balances by Remaining Maturity:	Original Maturity in Months			Early Withdrawals During Quarter (Optional)
	12 or Less	13 to 36	37 or More	
Balances Maturing in 3 Months or Less	$391	$77	$3	$6
WAC	0.52%	1.38%	4.53%	
WARM	2 mo	2 mo	2 mo	
Balances Maturing in 4 to 12 Months	$539	$245	$9	$13
WAC	0.75%	1.45%	4.52%	
WARM	7 mo	7 mo	8 mo	
Balances Maturing in 13 to 36 Months		$277	$34	$2
WAC		1.26%	3.38%	
WARM		21 mo	25 mo	
Balances Maturing in 37 or More Months			$53	$0
WAC			2.17%	
WARM			48 mo	
Total Fixed-Rate, Fixed Maturity Deposits:			**$1,628**	

MEMO: FIXED-RATE, FIXED-MATURITY DEPOSITS DETAIL

	Original Maturity in Months		
	12 or Less	13 to 36	37 or More
Balances in Brokered Deposits	$108	$43	$3
Deposits with Early-Withdrawal Penalties Stated in Terms of Months of Forgone Interest:			
Balances Subject to Penalty	$851	$555	$92
Penalty in Months of Forgone Interest	4.23 mo	6.59 mo	8.95 mo
Balances in New Accounts	$156	$64	$8

AGGREGATE SCHEDULE CMR REPORT

LIABILITIES (continued)

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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%	$49	$45	$9	1.13%
3.00 to 3.99%	$0	$10	$0	3.64%
4.00 to 4.99%	$6	$36	$14	4.64%
5.00 to 5.99%	$5	$25	$27	5.16%
6.00 to 6.99%	$0	$0	$0	0.00%
7.00 to 7.99%	$0	$0	$0	0.00%
8.00 to 8.99%	$0	$0	$0	0.00%
9.00 and Above	$0	$0	$0	0.00%
WARM	1 mo	17 mo	52 mo	

Total Fixed-Rate, Fixed-Maturity Borrowings	**$225**

MEMOS

Variable-Rate Borrowings and Structured Advances (from Supplemental Reporting)	$174
Book Value of Redeemable Preferred Stock	$0

AGGREGATE SCHEDULE CMR REPORT

LIABILITIES (continued)

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NON-MATURITY DEPOSITS AND OTHER LIABILITIES

	Total Balances	WAC	Balances in New Accounts
NON-MATURITY DEPOSITS			
Transaction Accounts	$175	0.27%	$6
Money Market Deposit Accounts (MMDAs)	$607	0.51%	$51
Passbook Accounts	$281	0.41%	$36
Non-Interest-Bearing Non-Maturity Deposits	$231		$13
ESCROW ACCOUNTS			
Escrow for Mortgages Held in Portfolio	$2	0.65%	
Escrow for Mortgages Serviced for Others	$0	0.00%	
Other Escrows	$2	0.05%	
TOTAL NON-MATURITY DEPOSITS & ESCROW ACCOUNTS	$1,298		
UNAMORTIZED YIELD ADJUSTMENTS ON DEPOSITS	$0		
UNAMORTIZED YIELD ADJUSTMENTS ON BORROWINGS	$0		
OTHER LIABILITIES			
Collateralized Mortgage Securities Issued	$0		
Miscellaneous I	$144		
Miscellaneous II	$2		
TOTAL LIABILITIES	**$3,472**		

MINORITY INTEREST AND CAPITAL

MINORITY INTEREST IN CONSOLIDATED SUBSIDIARIES	$0
EQUITY CAPITAL	$513
TOTAL LIABILITIES, MINORITY INTEREST, AND CAPITAL	**$3,984**

AGGREGATE SCHEDULE CMR REPORT

SUPPLEMENTAL REPORTING

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

Contract Code	Off-Balance-Sheet Contract Positions	# Frms if # > 5	Notional Amount
1004	Opt commitment to orig 6-mo or 1-yr COFI ARMs		$0
1006	Opt commitment to orig 6-mo or 1-yr Treasury/LIBOR ARMs		$2
1010	Opt commitment to orig 5- or 7-yr Balloon or 2-step mtgs		$6
1012	Opt commitment to orig 10-, 15-, or 20-year FRMs		$6
1014	Opt commitment to orig 25- or 30-year FRMs		$1
1016	Opt commitment to orig "other" Mortgages		$11
2032	Commit/sell 10-, 15-, or 20-yr FRM loans, svc retained		$1
2034	Commit/sell 25- to 30-yr FRM loans, svc retained		$4
2116	Commit/purchase "other" Mortgage loans, svc released		$19
2208	Firm commit/originate 3- or 5-yr Treasury ARM loans		$1
2216	Firm commit/originate "other" Mortgage loans		$1
9512	Adjustable-rate construction loans in process		$3

AGGREGATE SCHEDULE CMR REPORT

SUPPLEMENTAL REPORTING

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SUPPLEMENTAL REPORTING FOR ASSETS AND LIABILITIES

Asset/ Liability Code	Supplemental Asset/Liability Items	#Firms if # > 5	Balance
200	Variable-rate, fixed-maturity CDs		$36
220	Variable-rate FHLB advances		$91

AGGREGATE SCHEDULE CMR REPORT

SUPPLEMENTAL REPORTING

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SUPPLEMENTAL REPORTING OF MARKET VALUE ESTIMATES

			Estimated Market Value After Specified Rate Shock				
Asset/ Liability Code	**#Firms if # > 5**	**Balance**	**-100 bp**	**0 bp**	**+100 bp**	**+200 bp**	**+300 bp**
123 - Mortgage Derivatives - M/V estimate		$124	$126	$124	$122	$119	$115
280 - FHLB putable advance-M/V estimate		$48	$55	$53	$51	$49	$48