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: 778** | **June 2007**

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	107,201	-53,405	-33 %	8.09 %	-346 bp
+200 bp	127,521	-33,085	-21 %	9.45 %	-210 bp
+100 bp	145,450	-15,156	-9 %	10.61 %	-94 bp
0 bp	160,605			11.55 %	
-100 bp	170,585	9,980	+6 %	12.13 %	+59 bp
-200 bp	176,217	15,612	+10 %	12.44 %	+89 bp

Risk Measure for a Given Rate Shock

	06/30/2007	03/31/2007	06/30/2006
Pre-shock NPV Ratio: NPV as % of PV Assets	11.55 %	11.72 %	10.99 %
Post-shock NPV Ratio	9.45 %	9.85 %	8.88 %
Sensitivity Measure: Decline in NPV Ratio	210 bp	186 bp	211 bp
TB 13a Level of Risk	Moderate	Minimal	Moderate

The reports issued since the September 2006 cycle were generated with the Enhanced NPV Model. As a result, the results from this quarter are not directly comparable to those from previous quarters.

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	-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	126,173	123,906	120,181	115,267	109,830	104,334	121,582	98.85	3.59
30-Year Mortgage Securities	35,217	34,337	32,968	31,335	29,679	28,053	34,291	96.14	4.55
15-Year Mortgages and MBS	62,103	60,440	58,422	56,239	54,020	51,842	59,396	98.36	3.59
Balloon Mortgages and MBS	34,118	33,447	32,661	31,749	30,715	29,575	33,026	98.90	2.60
Adjustable-Rate Single-Family First-Mortgage Loans and MBS: Current Market Index ARMs									
6 Month or Less Reset Frequency	26,935	26,792	26,657	26,500	26,303	26,048	26,297	101.37	0.55
7 Month to 2 Year Reset Frequency	70,861	70,222	69,491	68,449	67,170	65,492	69,809	99.54	1.28
2+ to 5 Year Reset Frequency	100,765	99,303	97,279	94,206	90,457	86,309	98,374	98.89	2.62
Adjustable-Rate Single-Family First-Mortgage Loans and MBS: Lagging Market Index ARMs									
1 Month Reset Frequency	185,075	183,394	181,451	178,953	175,687	171,620	176,592	102.75	1.22
2 Month to 5 Year Reset Frequency	20,062	19,739	19,380	18,980	18,540	18,044	19,895	97.41	1.96
Multifamily and Nonresidential Mortgage Loans and Securities									
Adjustable-Rate, Balloons	24,378	24,090	23,818	23,544	23,221	22,892	24,068	98.96	1.15
Adjustable-Rate, Fully Amortizing	59,824	59,407	59,077	58,714	57,897	56,876	59,263	99.69	0.59
Fixed-Rate, Balloon	19,041	18,208	17,427	16,694	16,005	15,356	17,600	99.02	4.34
Fixed-Rate, Fully Amortizing	27,846	26,811	25,843	24,935	24,082	23,280	26,019	99.32	3.63
Construction and Land Loans									
Adjustable-Rate	36,308	36,205	36,104	36,003	35,904	35,805	36,094	100.03	0.28
Fixed-Rate	10,619	10,343	10,086	9,847	9,623	9,414	10,438	96.63	2.46
Second-Mortgage Loans and Securities									
Adjustable-Rate	76,382	76,175	75,971	75,770	75,573	75,378	76,005	99.96	0.27
Fixed-Rate	48,813	47,666	46,572	45,530	44,534	43,584	46,262	100.67	2.29
Other Assets Related to Mortgage Loans and Securities									
Net Nonperforming Mortgage Loans	5,970	5,891	5,803	5,695	5,566	5,422	5,803	100.00	1.69
Accrued Interest Receivable	5,165	5,165	5,165	5,165	5,165	5,165	5,165	100.00	0.00
Advance for Taxes/Insurance	301	301	301	301	301	301	301	100.00	0.00
Float on Escrows on Owned Mortgages	171	285	407	519	620	720			-28.67
LESS: Value of Servicing on Mortgages Serviced by Others	20	56	84	90	88	86			-19.97
TOTAL MORTGAGE LOANS AND SECURITIES	**976,108**	**962,069**	**944,981**	**924,304**	**900,803**	**875,423**	**946,279**	**99.86**	**2.00**

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ASSETS (cont.)									
NONMORTGAGE LOANS									
Commercial Loans									
Adjustable-Rate	42,571	42,439	42,310	42,184	42,060	41,939	42,259	100.12	0.30
Fixed-Rate	18,136	17,531	16,955	16,406	15,883	15,384	17,961	94.40	3.32
Consumer Loans									
Adjustable-Rate	44,000	43,925	43,850	43,776	43,703	43,631	42,747	102.58	0.17
Fixed-Rate	49,730	49,008	48,315	47,650	47,010	46,394	48,804	99.00	1.41
Other Assets Related to Nonmortgage Loans and Securities									
Net Nonperforming Nonmortgage Loans	-2,202	-2,183	-2,164	-2,146	-2,129	-2,113	-2,164	0.00	0.84
Accrued Interest Receivable	986	986	986	986	986	986	986	100.00	0.00
TOTAL NONMORTGAGE LOANS	**153,221**	**151,706**	**150,252**	**148,856**	**147,513**	**146,221**	**150,593**	**99.77**	**0.95**
CASH, DEPOSITS, AND SECURITIES									
Cash, Non-Int-Earning Deposits, Overnight Fed Funds & Repos	28,727	28,727	28,727	28,727	28,727	28,727	28,727	100.00	0.00
Equities and All Mutual Funds	3,632	3,516	3,398	3,279	3,156	3,034	3,399	99.98	3.48
Zero-Coupon Securities	842	825	810	797	786	776	801	101.14	1.73
Government and Agency Securities	15,866	15,380	14,925	14,498	14,097	13,720	14,867	100.39	2.96
Term Fed Funds, Term Repos	12,096	12,069	12,042	12,016	11,990	11,965	12,038	100.03	0.22
Munis, Mtg-Backed Bonds, Corporates, Commercial Paper	15,180	14,391	13,703	13,100	12,569	12,101	13,893	98.63	4.71
Mortgage-Derivative and Structured Securities									
Valued by OTS	0	0	0	0	0	0	0	0.00	0.00
Valued by Institution	93,089	92,313	90,577	88,050	85,313	82,442	91,209	99.31	2.35
Structured Securities (Complex)	23,447	22,968	22,301	21,406	20,497	19,644	22,526	99.00	3.50
LESS: Valuation Allowances for Investment Securities	1	1	1	1	1	1	1	100.00	2.20
TOTAL CASH, DEPOSITS, AND SECURITIES	**192,878**	**190,188**	**186,481**	**181,871**	**177,133**	**172,408**	**187,459**	**99.48**	**2.23**

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ASSETS (cont.)									
REAL ASSETS, INVESTMENTS IN UNCONSOLIDATED SUBSIDIARIES, ETC.									
Repossessed Assets	1,739	1,739	1,739	1,739	1,739	1,739	1,739	100.00	0.00
Real Estate Held for Investment	189	189	189	189	189	189	189	100.00	0.00
Investment in Unconsolidated Subsidiaries	2,893	2,720	2,547	2,373	2,200	2,027	2,547	100.00	6.80
Office Premises and Equipment	11,254	11,254	11,254	11,254	11,254	11,254	11,254	100.00	0.00
TOTAL REAL ASSETS, ETC.	**16,075**	**15,902**	**15,729**	**15,556**	**15,382**	**15,209**	**15,729**	**100.00**	**1.10**
MORTGAGE LOANS SERVICED FOR OTHERS									
Fixed-Rate Servicing	2,750	3,530	4,389	4,873	5,066	5,095			-15.29
Adjustable-Rate Servicing	3,421	3,468	3,690	3,870	3,893	3,882			-5.45
Float on Mortgages Serviced for Others	3,028	3,583	4,156	4,622	4,995	5,309			-12.51
TOTAL MORTGAGE LOANS SERVICED FOR OTHERS	**9,200**	**10,581**	**12,235**	**13,365**	**13,954**	**14,286**			**-11.38**
OTHER ASSETS									
Purchased and Excess Servicing							12,886		
Margin Account	0	0	0	0	0	0	0	0.00	0.00
Miscellaneous I	39,805	39,805	39,805	39,805	39,805	39,805	39,805	100.00	0.00
Miscellaneous II							39,441		
Deposit Intangibles									
Retail CD Intangible	581	647	719	797	880	970			-10.41
Transaction Account Intangible	6,145	7,971	9,272	10,402	11,788	13,125			-13.11
MMDA Intangible	11,200	12,842	14,779	16,924	19,584	22,450			-13.81
Passbook Account Intangible	7,808	9,235	10,293	12,103	13,854	15,573			-13.94
Non-Interest-Bearing Account Intangible	3,556	4,878	6,133	7,328	8,466	9,551			-19.98
TOTAL OTHER ASSETS	**69,094**	**75,377**	**81,001**	**87,359**	**94,377**	**101,473**	**92,131**		
Miscellaneous Assets									
Unrealized Gains Less Unamortized Yield Adjustments							564		
TOTAL ASSETS	**1,416,576**	**1,405,823**	**1,390,678**	**1,371,310**	**1,349,163**	**1,325,021**	**1,392,754**	**100/97*** **	**1.24/1.72*** **

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LIABILITIES									
DEPOSITS									
Fixed-Maturity									
Fixed-Rate Maturing in 12 Months or Less	342,506	341,564	340,635	339,748	338,909	338,116	340,884	99.93	0.27
Fixed-Rate Maturing in 13 Months or More	69,127	67,057	65,137	63,375	61,711	60,192	65,568	99.34	2.83
Variable-Rate	10,616	10,611	10,605	10,599	10,594	10,588	10,599	100.06	0.05
Demand									
Transaction Accounts	75,132	75,132	75,132	75,132	75,132	75,132	75,132	100/88*	0.00/1.85*
MMDAs	215,424	215,424	215,424	215,424	215,424	215,424	215,424	100/93*	0.00/1.02*
Passbook Accounts	90,275	90,275	90,275	90,275	90,275	90,275	90,275	100/89*	0.00/1.80*
Non-Interest-Bearing Accounts	59,314	59,314	59,314	59,314	59,314	59,314	59,314	100/90*	0.00/2.30*
TOTAL DEPOSITS	**862,395**	**859,376**	**856,522**	**853,868**	**851,359**	**849,040**	**857,196**	**100/95***	**0.32/1.08***
BORROWINGS									
Fixed-Maturity									
Fixed-Rate Maturing in 36 Months or Less	148,032	147,167	146,318	145,486	144,670	143,870	146,975	99.55	0.57
Fixed-Rate Maturing in 37 Months or More	26,496	25,032	23,678	22,424	21,260	20,179	24,704	95.85	5.51
Variable-Rate	107,026	106,846	106,664	106,481	106,297	106,111	105,617	100.99	0.17
TOTAL BORROWINGS	**281,554**	**279,044**	**276,661**	**274,391**	**272,227**	**270,160**	**277,295**	**99.77**	**0.84**
OTHER LIABILITIES									
Escrow Accounts									
For Mortgages	7,708	7,708	7,708	7,708	7,708	7,708	7,708	100.00	0.00
Other Escrow Accounts	1,661	1,612	1,565	1,522	1,481	1,442	1,837	85.20	2.87
Miscellaneous Other Liabilities									
Collateralized Mortgage Securities Issued	0	0	0	0	0	0	0	0.00	0.00
Miscellaneous I	32,991	32,991	32,991	32,991	32,991	32,991	32,991	100.00	0.00
Miscellaneous II	0	0	0	0	0	0	4,653		
TOTAL OTHER LIABILITIES	**42,361**	**42,311**	**42,265**	**42,221**	**42,180**	**42,142**	**47,190**	**89.56**	**0.11**
Other Liabilities not Included Above									
Self-Valued	58,523	55,944	54,129	53,437	52,826	52,339	54,281	99.72	2.32
Unamortized Yield Adjustments							-148		
TOTAL LIABILITIES	**1,244,832**	**1,236,676**	**1,229,577**	**1,223,918**	**1,218,592**	**1,213,681**	**1,235,813**	**99/96****	**0.52/1.04****

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FINANCIAL DERIVATIVES AND OFF-BALANCE-SHEET POSITIONS									
OPTIONAL COMMITMENTS TO ORIGINATE									
FRMs and Balloon/2-Step Mortgages	481	325	5	-541	-1,197	-1,857			
ARMs	137	43	-72	-204	-392	-639			
Other Mortgages	1,645	950	0	-1,165	-2,508	-3,999			
FIRM COMMITMENTS									
Purchase/Originate Mortgages and MBS	1,361	838	-352	-1,820	-3,427	-5,028			
Sell Mortgages and MBS	-3,838	-2,783	-594	2,122	5,133	8,183			
Purchase Non-Mortgage Items	52	50	0	-39	-70	-94			
Sell Non-Mortgage Items	-50	-35	0	30	56	80			
INTEREST-RATE SWAPS, SWAPTIONS									
Pay Fixed, Receive Floating Swaps	-2,408	-1,027	254	1,443	2,548	3,577			
Pay Floating, Receive Fixed Swaps	4,404	1,684	-784	-3,030	-5,078	-6,950			
Basis Swaps	0	0	0	0	0	0			
Swaptions	0	0	0	0	0	0			
OTHER									
Options on Mortgages and MBS	8	-1	25	67	110	153			
Interest-Rate Caps	16	45	113	228	365	507			
Interest-Rate Floors	175	130	90	56	28	11			
Futures	-488	-244	0	242	483	723			
Options on Futures	28	14	3	1	1	2			
Construction LIP	196	88	-19	-123	-226	-327			
Self-Valued	2,755	1,360	835	791	1,125	1,520			
TOTAL OFF-BALANCE-SHEET POSITIONS	**4,473**	**1,439**	**-496**	**-1,943**	**-3,050**	**-4,140**			

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NET PORTFOLIO VALUE									
TOTAL ASSETS	1,416,576	1,405,823	1,390,678	1,371,310	1,349,163	1,325,021	1,392,754	100/97***	1.24/1.72***
MINUS TOTAL LIABILITIES	1,244,832	1,236,676	1,229,577	1,223,918	1,218,592	1,213,681	1,235,813	99/96**	0.52/1.04**
PLUS OFF-BALANCE-SHEET POSITIONS	4,473	1,439	-496	-1,943	-3,050	-4,140			
TOTAL NET PORTFOLIO VALUE #	176,217	170,585	160,605	145,450	127,521	107,201	156,941	102.33	7.83

* 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

Area: US Total
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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	$1,439	$33,911	$55,220	$20,638	$10,374
WARM	298 mo	321 mo	338 mo	336 mo	316 mo
WAC	4.50%	5.66%	6.43%	7.40%	8.98%
Amount of these that is FHA or VA Guaranteed	$9	$282	$956	$477	$1,033
Securities Backed by Conventional Mortgages	$2,701	$20,641	$6,669	$154	$36
WARM	364 mo	366 mo	345 mo	254 mo	189 mo
Weighted Average Pass-Through Rate	4.71%	5.26%	6.13%	7.18%	8.59%
Securities Backed by FHA or VA Mortgages	$229	$2,176	$442	$447	$795
WARM	308 mo	334 mo	305 mo	251 mo	169 mo
Weighted Average Pass-Through Rate	4.36%	5.27%	6.22%	7.37%	9.03%
15-YEAR MORTGAGES AND MBS					
Mortgage Loans	$5,911	$20,253	$12,007	$4,242	$2,964
WAC	4.69%	5.48%	6.39%	7.39%	8.99%
Mortgage Securities	$6,468	$6,838	$628	$72	$14
Weighted Average Pass-Through Rate	4.40%	5.21%	6.17%	7.19%	8.94%
WARM (of 15-Year Loans and Securities)	126 mo	153 mo	155 mo	132 mo	124 mo
BALLOON MORTGAGES AND MBS					
Mortgage Loans	$1,303	$9,448	$13,536	$3,359	$1,930
WAC	4.51%	5.56%	6.39%	7.37%	9.53%
Mortgage Securities	$2,223	$1,160	$64	$2	$0
Weighted Average Pass-Through Rate	4.30%	5.29%	6.09%	7.28%	8.95%
WARM (of Balloon Loans and Securities)	70 mo	122 mo	165 mo	160 mo	134 mo

Total Fixed-Rate, Single-Family, First Mortgage Loans, and Mortgage-Backed Securities	**$248,294**

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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	$848	$2,663	$872	$2,864	$132
WAC	5.35%	7.40%	6.92%	2.89%	5.82%
Non-Teaser ARMs					
Balances of All Non-Teaser ARMs	$25,449	$67,146	$97,502	$173,727	$19,764
Weighted Average Margin	302 bp	284 bp	246 bp	309 bp	268 bp
WAC	7.65%	5.67%	5.86%	7.88%	6.08%
WARM	311 mo	313 mo	338 mo	342 mo	298 mo
Weighted Average Time Until Next Payment Reset	2 mo	13 mo	43 mo	5 mo	22 mo

Total Adjustable-Rate, Single-Family, First Mortgage Loans & Mortgage-Backed Securities **$390,968**

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	$3,150	$847	$324	$18,453	$259
Weighted Average Distance from Lifetime Cap	155 bp	126 bp	135 bp	160 bp	167 bp
Balances With Coupon 201-400 bp from Lifetime Cap	$3,470	$6,671	$2,494	$100,160	$1,855
Weighted Average Distance from Lifetime Cap	304 bp	351 bp	341 bp	310 bp	338 bp
Balances With Coupon Over 400 bp from Lifetime Cap	$16,140	$60,431	$91,935	$56,435	$17,596
Weighted Average Distance from Lifetime Cap	630 bp	568 bp	550 bp	494 bp	607 bp
Balances Without Lifetime Cap	$3,537	$1,861	$3,621	$1,543	$186
ARM Cap and Floor Detail					
Balances Subject to Periodic Rate Caps	$11,123	$64,248	$90,681	$810	$7,364
Weighted Average Periodic Rate Cap	160 bp	234 bp	281 bp	631 bp	191 bp
Balances Subject to Periodic Rate Floors	$8,869	$51,081	$81,926	$580	$6,828
MBS Included in ARM Balances	$2,414	$15,030	$14,446	$1,604	$528

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MULTIFAMILY AND NONRESIDENTIAL MORTGAGE LOANS AND SECURITIES	Balloons	Fully Amortizing
Adjustable-Rate:		
Balances	$24,068	$59,263
WARM	90 mo	236 mo
Remaining Term to Full Amortization	297 mo	
Rate Index Code	0	0
Margin	229 bp	243 bp
Reset Frequency	29 mo	11 mo
MEMO: ARMs within 300 bp of Lifetime Cap		
Balances	$2,342	$11,380
Wghted Average Distance to Lifetime Cap	65 bp	145 bp
Fixed-Rate:		
Balances	$17,600	$26,019
WARM	70 mo	99 mo
Remaining Term to Full Amortization	287 mo	
WAC	6.60%	6.40%

CONSTRUCTION AND LAND LOANS	Adjustable Rate	Fixed Rate
Balances	$36,094	$10,438
WARM	19 mo	44 mo
Rate Index Code	0	
Margin in Column 1; WAC in Column 2	125 bp	7.41%
Reset Frequency	4 mo	

SECOND MORTGAGE LOANS AND SECURITIES	Adjustable Rate	Fixed Rate
Balances	$76,005	$46,262
WARM	267 mo	167 mo
Rate Index Code	0	
Margin in Column 1; WAC in Column 2	40 bp	7.84%
Reset Frequency	1 mo	

COMMERCIAL LOANS	Adjustable Rate	Fixed Rate
Balances	$42,259	$17,961
WARM	57 mo	49 mo
Margin in Column 1; WAC in Column 2	247 bp	6.61%
Reset Frequency	4 mo	
Rate Index Code	0	

CONSUMER LOANS	Adjustable Rate	Fixed Rate
Balances	$42,747	$48,804
WARM	76 mo	55 mo
Rate Index Code	0	
Margin in Column 1; WAC in Column 2	462 bp	9.90%
Reset Frequency	1 mo	

MORTGAGE-DERIVATIVE SECURITIES -- BOOK VALUE	High Risk	Low Risk
Collateralized Mortgage Obligations:		
Floating Rate	$1,258	$28,719
Fixed Rate		
Remaining WAL <= 5 Years	$1,375	$44,737
Remaining WAL 5-10 Years	$4,899	$6,736
Remaining WAL Over 10 Years	$2,006	
Superfloaters	$0	
Inverse Floaters & Super POs	$1	
Other	$9	$47
CMO Residuals:		
Fixed Rate	$66	$44
Floating Rate	$359	$9
Stripped Mortgage-Backed Securities:		
Interest-Only MBS	$403	$281
WAC	7.02%	8.53%
Principal-Only MBS	$88	$0
WAC	6.12%	11.50%
Total Mortgage-Derivative Securities - Book Value	$10,465	$80,573

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ASSETS (continued)

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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	$29,180	$197,826	$207,031	$55,169	$31,857
WARM	155 mo	256 mo	291 mo	260 mo	200 mo
Weighted Average Servicing Fee	27 bp	28 bp	30 bp	32 bp	37 bp
Total Number of Fixed Rate Loans Serviced that are:					
Conventional	3,674 loans				
FHA/VA	347 loans				
Subserviced by Others	106 loans				

	Index on Serviced Loan			
	Current Market	Lagging Market		
Adjustable-Rate Mortgage Loan Servicing				
Balances Serviced	$336,112	$100,619	Total # of Adjustable-Rate Loans Serviced	1,774 loans
WARM (in months)	267 mo	348 mo	Number of These Subserviced by Others	9 loans
Weighted Average Servicing Fee	34 bp	78 bp		

Total Balances of Mortgage Loans Serviced for Others **$957,794**

CASH, DEPOSITS, AND SECURITIES

	Balances	WAC	WARM
Cash, Non-Interest-Earning Demand Deposits, Overnight Fed Funds, Overnight Repos	$28,727		
Equity Securities (including Mutual Funds) Subject to SFAS No. 115	$3,398		
Zero-Coupon Securities	$801	5.01%	19 mo
Government & Agency Securities	$14,867	4.77%	42 mo
Term Fed Funds, Term Repos, and Interest-Earning Deposits	$12,038	5.11%	3 mo
Other (Munis, Mortgage-Backed Bonds, Corporate Securities, Commercial Paper, etc.)	$13,893	5.44%	90 mo
Memo: Complex Securities (from supplemental reporting)	$22,526		

Total Cash, Deposits, and Securities **$96,250**

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ASSETS (continued)

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ITEMS RELATED TO MORTAGE LOANS AND SECURITIES

Nonperforming Loans	$9,705
Accrued Interest Receivable	$5,165
Advances for Taxes and Insurance	$301
Less: Unamortized Yield Adjustments	$-3,524
Valuation Allowances	$3,902
Unrealized Gains (Losses)	$-1,836

ITEMS RELATED TO NONMORTAGE LOANS AND SECURITIES

Nonperforming Loans	$929
Accrued Interest Receivable	$986
Less: Unamortized Yield Adjustments	$318
Valuation Allowances	$3,094
Unrealized Gains (Losses)	$-54

OTHER ITEMS

Real Estate Held for Investment	$189
Repossessed Assets	$1,739
Equity Assets Not Subject to SFAS No. 115 (Excluding FHLB Stock)	$2,547
Office Premises and Equipment	$11,254
Items Related to Certain Investment Securities	
Unrealized Gains (Losses)	$-789
Less: Unamortized Yield Adjustments	$-37
Valuation Allowances	$1
Other Assets	
Servicing Assets, Interest-Only Strip Receivables, and Certain Other Instruments	$12,886
Miscellaneous I	$39,805
Miscellaneous II	$39,441
TOTAL ASSETS	**$1,392,582**

MEMORANDUM ITEMS

Mortgage "Warehouse" Loans Reported as Mortgage Loans at SC26	$4,071
Loans Secured by Real Estate Reported as NonMortgage Loans at SC31	$207
Market Vaue of Equity Securities and Mutual Funds Reported at CMR464:	
Equity Securities and Non-Mortgage-Related Mutual Funds	$2,284
Mortgage-Related Mututal Funds	$1,114
Mortgage Loans Serviced by Others:	
Fixed-Rate Mortgage Loans Serviced	$50,996
Weighted Average Servicing Fee	24 bp
Adjustable-Rate Mortgage Loans Serviced	$68,460
Weighted Average Servicing Fee	26 bp
Credit-Card Balances Expected to Pay Off in Grace Period	$12,195

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LIABILITIES

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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	$115,647	$20,867	$4,311	$929
WAC	5.06%	4.81%	4.49%	
WARM	2 mo	2 mo	2 mo	
Balances Maturing in 4 to 12 Months	$155,568	$35,841	$8,650	$1,488
WAC	5.06%	4.80%	4.04%	
WARM	6 mo	8 mo	8 mo	
Balances Maturing in 13 to 36 Months		$25,355	$21,569	$301
WAC		4.88%	4.24%	
WARM		19 mo	24 mo	
Balances Maturing in 37 or More Months			$18,644	$111
WAC			5.03%	
WARM			69 mo	
Total Fixed-Rate, Fixed Maturity Deposits:			**$406,452**	

MEMO: FIXED-RATE, FIXED-MATURITY DEPOSITS DETAIL

	Original Maturity in Months		
	12 or Less	13 to 36	37 or More
Balances in Brokered Deposits	$28,872	$8,626	$14,466
Deposits with Early-Withdrawal Penalties Stated in Terms of Months of Forgone Interest:			
Balances Subject to Penalty	$219,118	$69,922	$42,500
Penalty in Months of Forgone Interest	3.55 mo	5.63 mo	7.83 mo
Balances in New Accounts	$35,237	$5,270	$1,294

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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%	$500	$1,043	$1,883	1.38%
3.00 to 3.99%	$5,153	$11,353	$384	3.59%
4.00 to 4.99%	$2,743	$24,438	$7,461	4.55%
5.00 to 5.99%	$82,443	$18,005	$11,849	5.32%
6.00 to 6.99%	$106	$819	$2,488	6.65%
7.00 to 7.99%	$6	$151	$506	7.25%
8.00 to 8.99%	$2	$198	$49	8.14%
9.00 and Above	$0	$14	$84	9.84%
WARM	1 mo	18 mo	83 mo	
Total Fixed-Rate, Fixed-Maturity Borrowings			**$171,679**	

MEMOS

Variable-Rate Borrowings and Structured Advances (from Supplemental Reporting)	$170,496
Book Value of Redeemable Preferred Stock	$0

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LIABILITIES (continued)

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NON-MATURITY DEPOSITS AND OTHER LIABILITIES

	Total Balances	WAC	Balances in New Accounts
NON-MATURITY DEPOSITS			
Transaction Accounts	$75,132	1.95%	$3,538
Money Market Deposit Accounts (MMDAs)	$215,424	3.76%	$20,962
Passbook Accounts	$90,275	2.13%	$3,838
Non-Interest-Bearing Non-Maturity Deposits	$59,314		$3,047
ESCROW ACCOUNTS			
Escrow for Mortgages Held in Portfolio	$2,457	0.20%	
Escrow for Mortgages Serviced for Others	$5,251	0.12%	
Other Escrows	$1,837	0.48%	
TOTAL NON-MATURITY DEPOSITS & ESCROW ACCOUNTS	$449,690		
UNAMORTIZED YIELD ADJUSTMENTS ON DEPOSITS	$-281		
UNAMORTIZED YIELD ADJUSTMENTS ON BORROWINGS	$133		
OTHER LIABILITIES			
Collateralized Mortgage Securities Issued	$0		
Miscellaneous I	$32,991		
Miscellaneous II	$4,653		
TOTAL LIABILITIES	**$1,235,813**		

MINORITY INTEREST AND CAPITAL

MINORITY INTEREST IN CONSOLIDATED SUBSIDIARIES	$3,837
EQUITY CAPITAL	$152,966
TOTAL LIABILITIES, MINORITY INTEREST, AND CAPITAL	**$1,392,616**

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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
1002	Opt commitment to orig 1-month COFI ARMs	17	$919
1004	Opt commitment to orig 6-mo or 1-yr COFI ARMs	18	$37
1006	Opt commitment to orig 6-mo or 1-yr Treasury/LIBOR ARMs	102	$7,638
1008	Opt commitment to orig 3- or 5-yr Treasury ARMs	118	$5,227
1010	Opt commitment to orig 5- or 7-yr Balloon or 2-step mtgs	62	$717
1012	Opt commitment to orig 10-, 15-, or 20-year FRMs	279	$2,266
1014	Opt commitment to orig 25- or 30-year FRMs	263	$15,542
1016	Opt commitment to orig "other" Mortgages	221	$58,252
2002	Commit/purchase 1-mo COFI ARM loans, svc retained		$108
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	12	$73
2008	Commit/purchase 3- or 5-yr Treas ARM loans, svc retained	8	$357
2010	Commit/purch 5- or 7-yr Balloon/2-step mtgs, svc retained		$2
2012	Commit/purchase 10-, 15-, or 20-yr FRM loans, svc retained	16	$28
2014	Commit/purchase 25- or 30-yr FRM loans, svc retained	21	$1,177
2016	Commit/purchase "other" Mortgage loans, svc retained	18	$2,224
2026	Commit/sell 6-mo or 1-yr Treas/LIBOR ARM lns, svc retained		$425
2028	Commit/sell 3- or 5-yr Treasury ARM loans, svc retained	7	$1,482
2030	Commit/sell 5- or 7-yr Balloon/2-step mtg lns, svc retained		$0
2032	Commit/sell 10-, 15-, or 20-yr FRM loans, svc retained	42	$77
2034	Commit/sell 25- to 30-yr FRM loans, svc retained	72	$1,689
2036	Commit/sell "other" Mortgage loans, svc retained	12	$960
2046	Commit/purchase 6-mo or 1-yr Treasury or LIBOR ARM MBS		$0
2048	Commit/purchase 3-yr or 5-yr Treasury ARM MBS		$850
2052	Commit/purchase 10-, 15-, or 20-yr FRM MBS	7	$1,128
2054	Commit/purchase 25- to 30-year FRM MBS	9	$25,515
2056	Commit/purchase "other" MBS		$688
2068	Commit/sell 3- or 5-yr Treasury ARM MBS		$8

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Contract Code	Off-Balance-Sheet Contract Positions	# Frms if # > 5	Notional Amount
2072	Commit/sell 10-, 15-, or 20-yr FRM MBS	16	$4,348
2074	Commit/sell 25- or 30-yr FRM MBS	22	$45,203
2076	Commit/sell "other" MBS		$569
2081	Commit/purch low-risk floating-rate mtg derivative product		$11
2082	Commit/purchase low-risk fixed-rate mtg derivative product		$9
2106	Commit/purch 6-mo or 1-yr Treas/LIBOR ARM lns, svc released		$148
2108	Commit/purchase 3- or 5-yr Treasury ARM lns, svc released		$3
2110	Commit/purch 5- or 7-yr Balloon/2-step mtg lns, svc released		$13
2112	Commit/purchase 10-, 15-, or 20-yr FRM loans, svc released		$29
2114	Commit/purchase 25- or 30-yr FRM loans, svc released		$209
2116	Commit/purchase "other" Mortgage loans, svc released		$142
2122	Commit/sell 1-mo COFI ARM loans, svc released		$9
2126	Commit/sell 6-mo or 1-yr Treas/LIBOR ARM lns, svc released	16	$7,753
2128	Commit/sell 3- or 5-yr Treasury ARM loans, svc released	14	$179
2130	Commit/sell 5- or 7-yr Balloon/2-step mtg lns, svc released		$1,382
2132	Commit/sell 10-, 15-, or 20-yr FRM loans, svc released	49	$326
2134	Commit/sell 25- or 30-yr FRM loans, svc released	95	$6,328
2136	Commit/sell "other" Mortgage loans, svc released	24	$4,038
2202	Firm commitment to originate 1-month COFI ARM loans		$77
2204	Firm commit/originate 6-month or 1-yr COFI ARM loans		$7
2206	Firm commit/originate 6-mo or 1-yr Treas or LIBOR ARM lns	35	$292
2208	Firm commit/originate 3- or 5-yr Treasury ARM loans	35	$270
2210	Firm commit/orig 5- or 7-yr Balloon or 2-step mtg lns	23	$188
2212	Firm commit/originate 10-, 15-, or 20-year FRM loans	94	$414
2214	Firm commit/originate 25- or 30-year FRM loans	97	$842
2216	Firm commit/originate "other" Mortgage loans	80	$1,635
3008	Option to purchase 3- or 5-yr Treasury ARMs		$1
3010	Option to purchase 5- or 7-yr Balloon or 2-step mtgs		$2

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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
3012	Option to purchase 10-, 15-, or 20-yr FRMs		$1
3014	Option to purchase 25- or 30-yr FRMs		$401
3016	Option to purchase "other" Mortgages		$250
3026	Option to sell 6-mo or 1-yr Treasury or LIBOR ARMs		$8
3028	Option to sell 3- or 5-year Treasury ARMs		$44
3032	Option to sell 10-, 15-, or 20-year FRMs	9	$24
3034	Option to sell 25- or 30-year FRMs	14	$1,172
3036	Option to sell "other" Mortgages		$13
3046	Short option to purchase 6-mo or 1-yr Treas or LIBOR ARMs		$8
3068	Short option to sell 3- or 5-yr Treasury ARMs		$5
3072	Short option to sell 10-, 15-, or 20-yr FRMs		$21
3074	Short option to sell 25- or 30-yr FRMs		$226
3076	Short option to sell "other" Mortgages		$119
4002	Commit/purchase non-Mortgage financial assets	83	$763
4006	Commit/purchase "other" liabilities		$750
4022	Commit/sell non-Mortgage financial assets	10	$1,133
5002	IR swap: pay fixed, receive 1-month LIBOR		$3,803
5004	IR swap: pay fixed, receive 3-month LIBOR	13	$27,679
5006	IR swap: pay fixed, receive 6-month LIBOR		$20
5010	IR swap: pay fixed, receive 3-month Treasury		$20
5024	IR swap: pay 1-month LIBOR, receive fixed	7	$20,132
5026	IR swap: pay 3-month LIBOR, receive fixed	8	$29,552
5104	IR swaption: pay fixed, receive 3-month LIBOR		$867
5124	IR swaption: pay 1-month LIBOR, receive fixed		$28
5224	Short IR swaption: pay 1-mo LIBOR, receive fixed		$28
5502	IR swap, amortizing: pay fixed, receive 1-month LIBOR		$97
5504	IR swap, amortizing: pay fixed, receive 3-month LIBOR		$8
5524	IR swap, amortizing: pay 1-month LIBOR, receive fixed		$96

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Contract Code	Off-Balance-Sheet Contract Positions	# Frms if # > 5	Notional Amount
5526	IR swap, amortizing: pay 3-month LIBOR, receive fixed		$8
6002	Interest rate Cap based on 1-month LIBOR		$3,187
6004	Interest rate Cap based on 3-month LIBOR		$3,180
7004	Interest rate floor based on 3-month LIBOR		$55
7022	Interest rate floor based on the prime rate		$1,910
8002	Long futures contract on 30-day interest rate		$500
8008	Long futures contract on 5-year Treasury note		$24
8010	Long futures contract on 10-year Treasury note		$15
8016	Long futures contract on 3-month Eurodollar		$178
8036	Short futures contract on 2-year Treasury note		$2,403
8038	Short futures contract on 5-year Treasury note		$7
8040	Short futures contract on 10-year Treasury note		$55
8046	Short futures contract on 3-month Eurodollar		$77,575
9010	Long call option on 10-year T-note futures contract		$170
9012	Long call option on Treasury bond futures contract		$3
9034	Long put option on 10-year T-note futures contract		$15
9036	Long put option on T-bond futures contract		$5
9040	Long put option on 3-month Eurodollar futures contract		$6,445
9058	Short call option on 10-year T-note futures contract		$14
9082	Short put option on 10-year T-note futures contract		$12
9502	Fixed-rate construction loans in process	314	$4,559
9512	Adjustable-rate construction loans in process	216	$8,025

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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		$157
105	Multi/nonres mtg lns; adj Balloon > 300 bp to Life Cap		$536
106	Multi/nonres mtg lns; adj Balloon w/no Lifetime Cap	6	$964
110	Multi/nonres mtg lns; adj f/amort < 300 bp to Life Cap		$621
115	Multi/nonres mtg lns; adj f/amort > 300 bp to Life Cap	6	$2,154
116	Multi/nonres mtg lns; adj fully amort w/no Life Cap	7	$674
120	Other investment securities, fixed-coupon securities	13	$109
122	Other investment securities, floating-rate securities	6	$76
125	Multi/nonres mtg loans; fixed-rate, Balloon		$221
127	Multi/nonres mtg loans; fixed-rate, fully amortizing	11	$291
130	Construction and land loans (adj-rate)		$92
140	Second Mortgages (adj-rate)		$135
150	Commercial loans (adj-rate)		$14
180	Consumer loans; loans on deposits	8	$11
181	Consumer loans; unsecured home improvement		$0
182	Consumer loans; education loans		$3
183	Consumer loans; auto loans and leases	8	$5,951
184	Consumer loans; mobile home loans		$48
185	Consumer loans; credit cards		$5,945
187	Consumer loans; recreational vehicles		$2,330
189	Consumer loans; other	9	$602
200	Variable-rate, fixed-maturity CDs	220	$10,599
220	Variable-rate FHLB advances	97	$54,409
299	Other variable-rate	74	$51,208
300	Govt. & agency securities, fixed-coupon securities	12	$184
302	Govt. & agency securities, floating-rate securities		$0

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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**
121 - Complex Securities - M/V estimate	399	$22,526	$23,447	$22,968	$22,301	$21,406	$20,497	$19,644
123 - Mortgage Derivatives - M/V estimate	286	$91,207	$93,089	$92,313	$90,577	$88,050	$85,313	$82,442
129 - Mortgage-Related Mutual Funds - M/V estimate	61	$661	$672	$668	$660	$652	$639	$628
280 - FHLB putable advance-M/V estimate	103	$18,619	$20,457	$19,335	$18,544	$18,305	$18,104	$17,914
281 - FHLB convertible advance-M/V estimate	118	$8,407	$8,799	$8,541	$8,384	$8,293	$8,235	$8,188
282 - FHLB callable advance-M/V estimate	24	$5,569	$5,949	$5,737	$5,595	$5,527	$5,492	$5,459
283 - FHLB periodic floor floating rate advance-M/V Estimates	7	$494	$495	$494	$493	$492	$491	$490
289 - Other FHLB structured advances - M/V estimate	24	$1,939	$2,031	$1,977	$1,928	$1,884	$1,843	$1,806
290 - Other structured borrowings - M/V estimate	29	$19,253	$20,792	$19,860	$19,185	$18,936	$18,661	$18,482
500 - Other OBS Positions w/o contract code or exceeds 16 positions	24	$201,267	$2,755	$1,360	$835	$791	$1,125	$1,520