Interest Rate Risk Exposure Report

Office of Thrift Supervision

Risk Modeling and Analysis Division
Washington, DC 20552

Area: FHLB 11th District

All Reporting CMR | **Reporting Dockets: 23** | **June 2010**

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	18,806	-774	-4 %	18.08 %	-40 bp
+200 bp	19,375	-205	-1 %	18.46 %	-2 bp
+100 bp	19,738	157	+1 %	18.67 %	+19 bp
0 bp	19,581			18.48 %	
-100 bp	19,328	-252	-1 %	18.22 %	-26 bp

Risk Measure for a Given Rate Shock

	6/30/2010	3/31/2010	6/30/2009
Pre-shock NPV Ratio: NPV as % of PV Assets	18.48 %	19.68 %	15.27 %
Post-shock NPV Ratio	18.22 %	19.43 %	14.83 %
Sensitivity Measure: Decline in NPV Ratio	26 bp	25 bp	45 bp
TB 13a Level of Risk	Minimal	Minimal	Minimal

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Present Value Estimates by Interest Rate Scenario

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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	4,123	4,008	3,851	3,661	3,450	3,936	101.85	3.39
30-Year Mortgage Securities	132	131	126	120	113	123	105.86	2.33
15-Year Mortgages and MBS	5,537	5,399	5,190	4,962	4,732	5,173	104.37	3.21
Balloon Mortgages and MBS	1,186	1,179	1,170	1,165	1,154	1,079	109.21	0.65
Adjustable-Rate Single-Family First-Mortgage Loans and MBS: Current Market Index ARMs								
6 Month or Less Reset Frequency	2,490	2,507	2,493	2,475	2,455	2,392	104.81	-0.04
7 Month to 2 Year Reset Frequency	6,521	6,495	6,453	6,356	6,188	6,237	104.14	0.53
2+ to 5 Year Reset Frequency	2,661	2,644	2,615	2,591	2,572	2,501	105.73	0.87
Adjustable-Rate Single-Family First-Mortgage Loans and MBS: Lagging Market Index ARMs								
1 Month Reset Frequency	1,779	1,773	1,753	1,731	1,705	1,637	108.25	0.74
2 Month to 5 Year Reset Frequency	2,823	2,798	2,756	2,711	2,657	2,702	103.55	1.20
Multifamily and Nonresidential Mortgage Loans and Securities								
Adjustable-Rate, Balloons	2,276	2,273	2,255	2,236	2,214	2,251	100.99	0.47
Adjustable-Rate, Fully Amortizing	6,521	6,472	6,407	6,317	6,178	6,491	99.71	0.88
Fixed-Rate, Balloon	567	547	527	508	491	497	110.14	3.62
Fixed-Rate, Fully Amortizing	371	348	326	307	290	305	114.05	6.39
Construction and Land Loans								
Adjustable-Rate	335	334	333	331	330	334	99.94	0.36
Fixed-Rate	154	153	151	149	147	152	100.39	1.14
Second-Mortgage Loans and Securities								
Adjustable-Rate	5,193	5,183	5,168	5,154	5,140	5,172	100.21	0.24
Fixed-Rate	285	279	273	266	261	255	109.41	2.17
Other Assets Related to Mortgage Loans and Securities								
Net Nonperforming Mortgage Loans	4,654	4,614	4,546	4,474	4,394	4,614	100.00	1.17
Accrued Interest Receivable	208	208	208	208	208	208	100.00	0.00
Advance for Taxes/Insurance	16	16	16	16	16	16	100.00	0.00
Float on Escrows on Owned Mortgages	2	3	5	7	8			-50.79
LESS: Value of Servicing on Mortgages Serviced by Others	-21	-19	-23	-29	-28			-5.02
TOTAL MORTGAGE LOANS AND SECURITIES	**47,853**	**47,382**	**46,644**	**45,775**	**44,731**	**46,074**	**102.84**	**1.28**

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ASSETS (cont.)								
NONMORTGAGE LOANS								
Commercial Loans								
Adjustable-Rate	504	503	502	500	499	503	99.90	0.21
Fixed-Rate	247	234	222	211	201	208	112.72	5.34
Consumer Loans								
Adjustable-Rate	928	928	927	925	924	932	99.57	0.09
Fixed-Rate	485	481	475	469	464	488	98.61	1.12
Other Assets Related to Nonmortgage Loans and Securities								
Net Nonperforming Nonmortgage Loans	-26	-26	-26	-26	-25	-26	0.00	0.62
Accrued Interest Receivable	8	8	8	8	8	8	100.00	0.00
TOTAL NONMORTGAGE LOANS	**2,146**	**2,128**	**2,107**	**2,088**	**2,071**	**2,112**	**100.72**	**0.92**
CASH, DEPOSITS, AND SECURITIES								
Cash, Non-Int-Earning Deposits, Overnight Fed Funds & Repos	1,460	1,460	1,460	1,460	1,460	1,460	100.00	0.00
Equities and All Mutual Funds	13	13	13	13	12	13	100.00	1.40
Zero-Coupon Securities	52	52	52	52	52	52	100.05	0.21
Government and Agency Securities	4,095	3,942	3,795	3,655	3,521	3,980	99.06	3.80
Term Fed Funds, Term Repos	12,618	12,614	12,588	12,563	12,538	12,614	99.99	0.12
Munis, Mtg-Backed Bonds, Corporates, Commercial Paper	6,567	6,512	6,407	6,304	6,203	6,590	98.81	1.23
Mortgage-Derivative and Structured Securities								
Valued by OTS	0	0	0	0	0	0	0.00	0.00
Valued by Institution	20,340	19,980	19,430	18,680	18,017	20,024	99.78	2.27
Structured Securities (Complex)	703	701	691	676	662	700	100.16	0.87
LESS: Valuation Allowances for Investment Securities	0	0	0	0	0	0	0.00	0.00
TOTAL CASH, DEPOSITS, AND SECURITIES	**45,848**	**45,274**	**44,437**	**43,403**	**42,466**	**45,433**	**99.65**	**1.56**

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ASSETS (cont.)								
REAL ASSETS, INVESTMENTS IN UNCONSOLIDATED SUBSIDIARIES, ETC.								
Repossessed Assets	487	487	487	487	487	487	100.00	0.00
Real Estate Held for Investment	0	0	0	0	0	0	0.00	0.00
Investment in Unconsolidated Subsidiaries	41	39	36	33	31	39	100.00	6.80
Office Premises and Equipment	143	143	143	143	143	143	100.00	0.00
TOTAL REAL ASSETS, ETC.	**672**	**669**	**667**	**664**	**661**	**669**	**100.00**	**0.39**
MORTGAGE LOANS SERVICED FOR OTHERS								
Fixed-Rate Servicing	321	416	508	586	636			-22.50
Adjustable-Rate Servicing	405	409	520	555	546			-14.05
Float on Mortgages Serviced for Others	354	390	454	503	540			-12.88
TOTAL MORTGAGE LOANS SERVICED FOR OTHERS	**1,081**	**1,215**	**1,483**	**1,644**	**1,722**			**-16.57**
OTHER ASSETS								
Purchased and Excess Servicing						530		
Margin Account	0	0	0	0	0	0	0.00	0.00
Miscellaneous I	6,982	6,982	6,982	6,982	6,982	6,982	100.00	0.00
Miscellaneous II						364		
Deposit Intangibles								
Retail CD Intangible	20	22	38	45	50			-42.03
Transaction Account Intangible	289	520	804	1,072	1,338			-49.46
MMDA Intangible	830	1,136	1,609	2,059	2,484			-34.25
Passbook Account Intangible	377	592	861	1,104	1,345			-40.90
Non-Interest-Bearing Account Intangible	-7	36	77	116	153			-116.56
TOTAL OTHER ASSETS	**8,491**	**9,288**	**10,371**	**11,378**	**12,352**	**7,876**		
Miscellaneous Assets								
Unrealized Gains Less Unamortized Yield Adjustments						-6,058		
TOTAL ASSETS	**106,091**	**105,956**	**105,708**	**104,952**	**104,003**	**96,108**	**110/108*** **	**0.18/1.10*** **

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LIABILITIES								
DEPOSITS								
Fixed-Maturity								
Fixed-Rate Maturing in 12 Months or Less	13,146	13,134	13,092	13,051	13,011	13,040	100.72	0.20
Fixed-Rate Maturing in 13 Months or More	4,105	4,020	3,921	3,827	3,740	3,822	105.20	2.29
Variable-Rate	36	36	36	35	35	35	102.01	0.92
Demand								
Transaction Accounts	11,332	11,332	11,332	11,332	11,332	11,332	100/95*	0.00/2.38*
MMDAs	32,563	32,563	32,563	32,563	32,563	32,563	100/97*	0.00/1.24*
Passbook Accounts	10,968	10,968	10,968	10,968	10,968	10,968	100/95*	0.00/2.33*
Non-Interest-Bearing Accounts	1,728	1,728	1,728	1,728	1,728	1,728	100/98*	0.00/2.48*
TOTAL DEPOSITS	**73,878**	**73,781**	**73,640**	**73,505**	**73,378**	**73,488**	**100/97***	**0.16/1.49***
BORROWINGS								
Fixed-Maturity								
Fixed-Rate Maturing in 36 Months or Less	7,523	7,461	7,398	7,336	7,276	7,315	102.00	0.84
Fixed-Rate Maturing in 37 Months or More	741	711	683	656	630	643	110.64	4.09
Variable-Rate	619	619	619	619	619	619	100.00	0.00
TOTAL BORROWINGS	**8,884**	**8,792**	**8,700**	**8,612**	**8,525**	**8,577**	**102.50**	**1.04**
OTHER LIABILITIES								
Escrow Accounts								
For Mortgages	461	461	461	461	461	461	100.00	0.00
Other Escrow Accounts	63	61	59	57	56	66	93.01	3.12
Miscellaneous Other Liabilities								
Collateralized Mortgage Securities Issued	988	988	988	988	988	988	100.00	0.00
Miscellaneous I	757	757	757	757	757	757	100.00	0.00
Miscellaneous II	0	0	0	0	0	736		
TOTAL OTHER LIABILITIES	**2,270**	**2,268**	**2,266**	**2,264**	**2,262**	**3,008**	**75.38**	**0.08**
Other Liabilities not Included Above								
Self-Valued	1,168	1,147	1,113	1,060	1,006	1,120	102.42	2.42
Unamortized Yield Adjustments						97		
TOTAL LIABILITIES	**86,200**	**85,988**	**85,719**	**85,441**	**85,171**	**86,290**	**100/97****	**0.28/1.42****

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FINANCIAL DERIVATIVES AND OFF-BALANCE-SHEET POSITIONS								
OPTIONAL COMMITMENTS TO ORIGINATE								
FRMs and Balloon/2-Step Mortgages	34	10	-38	-93	-148			
ARMs	1	1	0	0	-2			
Other Mortgages	0	0	0	-1	-3			
FIRM COMMITMENTS								
Purchase/Originate Mortgages and MBS	5	3	-2	-7	-13			
Sell Mortgages and MBS	-24	-12	13	44	76			
Purchase Non-Mortgage Items	0	0	-1	-1	-2			
Sell Non-Mortgage Items	0	0	0	0	0			
INTEREST-RATE SWAPS, SWAPTIONS								
Pay Fixed, Receive Floating Swaps	-182	-77	21	117	209			
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	-1	-2	-3	-3	-4			
Self-Valued	-396	-311	-244	-190	-139			
TOTAL OFF-BALANCE-SHEET POSITIONS	**-563**	**-387**	**-251**	**-136**	**-26**			

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	-100 bp	Base Case 0 bp	+100 bp	+200 bp	+300 bp	FaceValue	BC/FV	Eff.Dur.
NET PORTFOLIO VALUE								
TOTAL ASSETS	106,091	105,956	105,708	104,952	104,003	96,108	110/108***	0.18/1.10***
MINUS TOTAL LIABILITIES	86,200	85,988	85,719	85,441	85,171	86,290	100/97**	0.28/1.42**
PLUS OFF-BALANCE-SHEET POSITIONS	-563	-387	-251	-136	-26			
TOTAL NET PORTFOLIO VALUE #	19,328	19,581	19,738	19,375	18,806	9,817	199.45	-1.05

* 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	$1,371	$694	$1,248	$524	$99
WARM	342 mo	323 mo	326 mo	319 mo	303 mo
WAC	3.08%	5.44%	6.51%	7.32%	8.73%
Amount of these that is FHA or VA Guaranteed	$33	$99	$3	$0	$0
Securities Backed by Conventional Mortgages	$34	$56	$3	$1	$2
WARM	333 mo	315 mo	315 mo	263 mo	142 mo
Weighted Average Pass-Through Rate	4.50%	5.48%	6.07%	7.50%	9.38%
Securities Backed by FHA or VA Mortgages	$6	$18	$2	$0	$0
WARM	349 mo	342 mo	264 mo	211 mo	0 mo
Weighted Average Pass-Through Rate	4.50%	5.03%	6.08%	7.31%	0.00%
15-YEAR MORTGAGES AND MBS					
Mortgage Loans	$253	$213	$104	$29	$9
WAC	4.36%	5.41%	6.46%	7.39%	8.99%
Mortgage Securities	$4,274	$256	$31	$1	$1
Weighted Average Pass-Through Rate	4.02%	5.26%	6.03%	7.04%	8.89%
WARM (of 15-Year Loans and Securities)	172 mo	138 mo	143 mo	142 mo	140 mo
BALLOON MORTGAGES AND MBS					
Mortgage Loans	$113	$91	$674	$161	$36
WAC	3.44%	5.54%	6.52%	7.34%	8.54%
Mortgage Securities	$5	$0	$0	$0	$0
Weighted Average Pass-Through Rate	4.09%	0.00%	6.00%	0.00%	0.00%
WARM (of Balloon Loans and Securities)	69 mo	72 mo	102 mo	132 mo	127 mo

Total Fixed-Rate, Single-Family, First Mortgage Loans, and Mortgage-Backed Securities	**$10,311**

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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	$2,392	$6,237	$2,501	$1,637	$2,702
Weighted Average Margin	343 bp	229 bp	275 bp	328 bp	258 bp
WAC	3.69%	5.11%	6.78%	4.32%	5.11%
WARM	188 mo	325 mo	324 mo	348 mo	356 mo
Weighted Average Time Until Next Payment Reset	4 mo	35 mo	45 mo	9 mo	18 mo
Total Adjustable-Rate, Single-Family, First Mortgage Loans & Mortgage-Backed Securities					**$15,469**

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	$0	$0	$16	$1
Weighted Average Distance from Lifetime Cap	71 bp	0 bp	100 bp	9 bp	61 bp
Balances With Coupon 201-400 bp from Lifetime Cap	$6	$112	$72	$42	$42
Weighted Average Distance from Lifetime Cap	355 bp	372 bp	347 bp	362 bp	385 bp
Balances With Coupon Over 400 bp from Lifetime Cap	$2,219	$6,123	$2,428	$1,565	$2,644
Weighted Average Distance from Lifetime Cap	902 bp	543 bp	513 bp	667 bp	601 bp
Balances Without Lifetime Cap	$165	$2	$1	$14	$14
ARM Cap and Floor Detail					
Balances Subject to Periodic Rate Caps	$508	$6,226	$2,493	$7	$2,006
Weighted Average Periodic Rate Cap	160 bp	197 bp	201 bp	172 bp	167 bp
Balances Subject to Periodic Rate Floors	$609	$6,135	$2,410	$7	$1,983
MBS Included in ARM Balances	$145	$567	$4	$2	$28

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MULTIFAMILY AND NONRESIDENTIAL MORTGAGE LOANS AND SECURITIES	Balloons	Fully Amortizing
Adjustable-Rate:		
Balances	$2,251	$6,491
WARM	96 mo	278 mo
Remaining Term to Full Amortization	314 mo	
Rate Index Code	0	0
Margin	245 bp	268 bp
Reset Frequency	14 mo	8 mo
MEMO: ARMs within 300 bp of Lifetime Cap		
Balances	$3	$195
Wghted Average Distance to Lifetime Cap	162 bp	216 bp
Fixed-Rate:		
Balances	$497	$305
WARM	54 mo	187 mo
Remaining Term to Full Amortization	305 mo	
WAC	6.74%	6.67%

CONSTRUCTION AND LAND LOANS	Adjustable Rate	Fixed Rate
Balances	$334	$152
WARM	73 mo	19 mo
Rate Index Code	0	
Margin in Column 1; WAC in Column 2	151 bp	6.78%
Reset Frequency	4 mo	

SECOND MORTGAGE LOANS AND SECURITIES	Adjustable Rate	Fixed Rate
Balances	$5,172	$255
WARM	273 mo	150 mo
Rate Index Code	0	
Margin in Column 1; WAC in Column 2	21 bp	8.33%
Reset Frequency	1 mo	

COMMERCIAL LOANS	Adjustable Rate	Fixed Rate
Balances	$503	$208
WARM	31 mo	95 mo
Margin in Column 1; WAC in Column 2	275 bp	6.55%
Reset Frequency	2 mo	
Rate Index Code	0	

CONSUMER LOANS	Adjustable Rate	Fixed Rate
Balances	$932	$488
WARM	74 mo	76 mo
Rate Index Code	0	
Margin in Column 1; WAC in Column 2	558 bp	8.33%
Reset Frequency	1 mo	

MORTGAGE-DERIVATIVE SECURITIES -- BOOK VALUE	High Risk	Low Risk
Collateralized Mortgage Obligations:		
Floating Rate	$649	$8,893
Fixed Rate		
Remaining WAL <= 5 Years	$1,763	$7,936
Remaining WAL 5-10 Years	$0	$474
Remaining WAL Over 10 Years	$28	
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	$33
WAC	0.00%	5.92%
Principal-Only MBS	$6	$11
WAC	5.97%	5.86%
Total Mortgage-Derivative Securities - Book Value	$2,446	$17,348

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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	$10,051	$13,249	$24,673	$6,142	$1,441
WARM	330 mo	259 mo	304 mo	299 mo	245 mo
Weighted Average Servicing Fee	33 bp	28 bp	28 bp	29 bp	41 bp
Total Number of Fixed Rate Loans Serviced that are:					
Conventional	248 loans				
FHA/VA	9 loans				
Subserviced by Others	0 loans				

	Index on Serviced Loan			
	Current Market	Lagging Market		
Adjustable-Rate Mortgage Loan Servicing				
Balances Serviced	$53,262	$9,853	Total # of Adjustable-Rate Loans Serviced	294 loans
WARM (in months)	192 mo	320 mo	Number of These Subserviced by Others	0 loans
Weighted Average Servicing Fee	33 bp	37 bp		

Total Balances of Mortgage Loans Serviced for Others **$118,670**

CASH, DEPOSITS, AND SECURITIES

	Balances	WAC	WARM
Cash, Non-Interest-Earning Demand Deposits, Overnight Fed Funds, Overnight Repos	$1,460		
Equity Securities Carried at Fair Value	$13		
Zero-Coupon Securities	$52	0.25%	4 mo
Government & Agency Securities	$3,980	1.18%	48 mo
Term Fed Funds, Term Repos, and Interest-Earning Deposits	$12,614	0.36%	2 mo
Other (Munis, Mortgage-Backed Bonds, Corporate Securities, Commercial Paper, etc.)	$6,590	1.44%	20 mo
Memo: Complex Securities (from supplemental reporting)	$700		

Total Cash, Deposits, and Securities **$25,409**

AGGREGATE SCHEDULE CMR REPORT

ASSETS (continued)

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ITEMS RELATED TO MORTAGE LOANS AND SECURITIES

Nonperforming Loans	$4,979
Accrued Interest Receivable	$208
Advances for Taxes and Insurance	$16
Less: Unamortized Yield Adjustments	$6,087
Valuation Allowances	$365
Unrealized Gains (Losses)	$15

ITEMS RELATED TO NONMORTAGE LOANS AND SECURITIES

Nonperforming Loans	$36
Accrued Interest Receivable	$8
Less: Unamortized Yield Adjustments	$32
Valuation Allowances	$62
Unrealized Gains (Losses)	$0

OTHER ITEMS

Real Estate Held for Investment	$0
Repossessed Assets	$487
Equity Investments Not Carried at Fair Value	$39
Office Premises and Equipment	
	$143
Items Related to Certain Investment Securities	
Unrealized Gains (Losses)	
Less: Unamortized Yield Adjustments	$47
Valuation Allowances	$1
	$0
Other Assets	
Servicing Assets, Interest-Only Strip Receivables,	
and Certain Other Instruments	$530
Miscellaneous I	
Miscellaneous II	$6,982
	$364

TOTAL ASSETS	**$95,877**

MEMORANDUM ITEMS

Mortgage "Warehouse" Loans Reported as Mortgage Loans at SC26	$132
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	$13
Mortgage Loans Serviced by Others:	
Fixed-Rate Mortgage Loans Serviced	$740
Weighted Average Servicing Fee	14 bp
Adjustable-Rate Mortgage Loans Serviced	$4,316
Weighted Average Servicing Fee	9 bp
Credit-Card Balances Expected to Pay Off in Grace Period	$78

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LIABILITIES

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FIXED-RATE, FIXED-MATURITY DEPOSITS

Balances by Remaining Maturity:	**Original Maturity in Months** 12 or Less	13 to 36	37 or More	Early Withdrawals During Quarter (Optional)
Balances Maturing in 3 Months or Less	$4,390	$574	$25	$60
WAC	1.54%	2.79%	4.90%	
WARM	2 mo	2 mo	2 mo	
Balances Maturing in 4 to 12 Months	$6,242	$1,754	$55	$191
WAC	1.48%	2.19%	4.79%	
WARM	7 mo	8 mo	8 mo	
Balances Maturing in 13 to 36 Months		$2,373	$465	$6
WAC		2.06%	4.45%	
WARM		19 mo	25 mo	
Balances Maturing in 37 or More Months			$984	$4
WAC			3.26%	
WARM			57 mo	
Total Fixed-Rate, Fixed Maturity Deposits:			**$16,861**	

MEMO: FIXED-RATE, FIXED-MATURITY DEPOSITS DETAIL

	Original Maturity in Months 12 or Less	13 to 36	37 or More
Balances in Brokered Deposits	$197	$213	$362
Deposits with Early-Withdrawal Penalties Stated in Terms of Months of Forgone Interest:			
Balances Subject to Penalty	$7,791	$3,294	$922
Penalty in Months of Forgone Interest	4.02 mo	6.16 mo	6.81 mo
Balances in New Accounts	$1,839	$1,129	$314

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%	$1,003	$1,966	$88	1.36%
3.00 to 3.99%	$180	$549	$69	3.49%
4.00 to 4.99%	$308	$1,827	$160	4.59%
5.00 to 5.99%	$107	$1,344	$322	5.22%
6.00 to 6.99%	$0	$30	$2	6.19%
7.00 to 7.99%	$0	$0	$1	7.42%
8.00 to 8.99%	$0	$0	$1	8.39%
9.00 and Above	$0	$0	$0	0.00%
WARM	2 mo	13 mo	54 mo	

Total Fixed-Rate, Fixed-Maturity Borrowings	**$7,958**

MEMOS

Variable-Rate Borrowings and Structured Advances (from Supplemental Reporting)	$1,775
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	$11,332	0.48%	$902
Money Market Deposit Accounts (MMDAs)	$32,563	0.17%	$1,215
Passbook Accounts	$10,968	0.62%	$622
Non-Interest-Bearing Non-Maturity Deposits	$1,728		$41
ESCROW ACCOUNTS			
Escrow for Mortgages Held in Portfolio	$33	0.68%	
Escrow for Mortgages Serviced for Others	$428	0.00%	
Other Escrows	$66	0.01%	
TOTAL NON-MATURITY DEPOSITS & ESCROW ACCOUNTS	$57,117		
UNAMORTIZED YIELD ADJUSTMENTS ON DEPOSITS	$5		
UNAMORTIZED YIELD ADJUSTMENTS ON BORROWINGS	$92		
OTHER LIABILITIES			
Collateralized Mortgage Securities Issued	$988		
Miscellaneous I	$757		
Miscellaneous II	$736		
TOTAL LIABILITIES	**$86,290**		

MINORITY INTEREST AND CAPITAL

MINORITY INTEREST IN CONSOLIDATED SUBSIDIARIES	$0
EQUITY CAPITAL	$9,587
TOTAL LIABILITIES, MINORITY INTEREST, AND CAPITAL	**$95,877**

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		$8
1006	Opt commitment to orig 6-mo or 1-yr Treasury/LIBOR ARMs		$27
1008	Opt commitment to orig 3- or 5-yr Treasury ARMs		$10
1010	Opt commitment to orig 5- or 7-yr Balloon or 2-step mtgs		$347
1012	Opt commitment to orig 10-, 15-, or 20-year FRMs	7	$247
1014	Opt commitment to orig 25- or 30-year FRMs	8	$729
1016	Opt commitment to orig "other" Mortgages	8	$78
2032	Commit/sell 10-, 15-, or 20-yr FRM loans, svc retained		$1
2034	Commit/sell 25- to 30-yr FRM loans, svc retained		$3
2036	Commit/sell "other" Mortgage loans, svc retained		$20
2054	Commit/purchase 25- to 30-year FRM MBS		$45
2072	Commit/sell 10-, 15-, or 20-yr FRM MBS		$30
2074	Commit/sell 25- or 30-yr FRM MBS		$394
2126	Commit/sell 6-mo or 1-yr Treas/LIBOR ARM lns, svc released		$3
2132	Commit/sell 10-, 15-, or 20-yr FRM loans, svc released		$24
2134	Commit/sell 25- or 30-yr FRM loans, svc released		$46
2136	Commit/sell "other" Mortgage loans, svc released		$1
2206	Firm commit/originate 6-mo or 1-yr Treas or LIBOR ARM lns		$12
2208	Firm commit/originate 3- or 5-yr Treasury ARM loans		$2
2212	Firm commit/originate 10-, 15-, or 20-year FRM loans		$7
2214	Firm commit/originate 25- or 30-year FRM loans		$28
2216	Firm commit/originate "other" Mortgage loans		$26
3026	Option to sell 6-mo or 1-yr Treasury or LIBOR ARMs		$1
3028	Option to sell 3- or 5-year Treasury ARMs		$1
3030	Option to sell 5- or 7-yr Balloon or 2-step mtgs		$1
3032	Option to sell 10-, 15-, or 20-year FRMs		$0
3034	Option to sell 25- or 30-year FRMs		$0
4002	Commit/purchase non-Mortgage financial assets		$54

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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
5002	IR swap: pay fixed, receive 1-month LIBOR		$2,158
5004	IR swap: pay fixed, receive 3-month LIBOR		$3,667
6002	Interest rate Cap based on 1-month LIBOR		$710
9502	Fixed-rate construction loans in process	6	$28
9512	Adjustable-rate construction loans in process	7	$64

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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		$1
105	Multi/nonres mtg lns; adj Balloon > 300 bp to Life Cap		$427
110	Multi/nonres mtg lns; adj f/amort < 300 bp to Life Cap		$2
115	Multi/nonres mtg lns; adj f/amort > 300 bp to Life Cap		$2,279
116	Multi/nonres mtg lns; adj fully amort w/no Life Cap		$36
183	Consumer loans; auto loans and leases		$1
187	Consumer loans; recreational vehicles		$38
189	Consumer loans; other		$0
200	Variable-rate, fixed-maturity CDs		$35
299	Other variable-rate		$619

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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**
121 - Complex Securities - M/V estimate	9	$700	$703	$701	$691	$676	$662
123 - Mortgage Derivatives - M/V estimate	13	$20,024	$20,340	$19,980	$19,430	$18,680	$18,017
129 - Mortgage-Related Mutual Funds - M/V estimate		$7	$7	$7	$7	$7	$7
280 - FHLB putable advance-M/V estimate		$165	$177	$174	$170	$167	$165
289 - Other FHLB structured advances - M/V estimate		$1	$1	$1	$1	$1	$1
290 - Other structured borrowings - M/V estimate		$955	$990	$972	$941	$892	$841
500 - Other OBS Positions w/o contract code or exceeds 16 positions		$539	$-396	$-311	$-244	$-190	$-139