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: 799** **March 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	112,961	-55,410	-33 %	7.89 %	-329 bp
+200 bp	134,346	-34,025	-20 %	9.21 %	-197 bp
+100 bp	152,974	-15,397	-9 %	10.31 %	-87 bp
0 bp	168,371			11.18 %	
-100 bp	178,365	9,994	+6 %	11.72 %	+54 bp
-200 bp	179,758	11,386	+7 %	11.75 %	+57 bp

Risk Measure for a Given Rate Shock

	03/31/2006	12/31/2005	03/31/2005
Pre-shock NPV Ratio: NPV as % of PV Assets	11.18 %	11.07 %	11.60 %
Post-shock NPV Ratio	9.21 %	9.34 %	10.12 %
Sensitivity Measure: Decline in NPV Ratio	197 bp	172 bp	147 bp
TB 13a Level of Risk	Minimal	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. As a result, the results may not be comparable to those from the September 2004 cycle.
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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Present Value Estimates by Interest Rate Scenario

Area: US Total — **Reporting Dockets: 799**
All Reporting CMR — **March 2006**
Report Prepared: 06/20/2006 10:33:09 AM — **Amounts in Millions** — **Data as of: 06/18/2006**

	-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	130,907	129,758	125,722	119,921	113,740	107,677	126,543	99.35	3.91
30-Year Mortgage Securities	28,827	28,436	27,155	25,604	24,091	22,679	27,924	97.25	5.21
15-Year Mortgages and MBS	83,087	81,122	78,249	75,021	71,740	68,543	79,266	98.72	3.90
Balloon Mortgages and MBS	44,607	43,757	42,640	41,256	39,646	37,879	43,306	98.46	2.93
Adjustable-Rate Single-Family First-Mortgage Loans and MBS: Current Market Index ARMs									
6 Month or Less Reset Frequency	26,444	26,402	26,338	26,225	26,037	25,765	25,655	102.66	0.34
7 Month to 2 Year Reset Frequency	86,654	85,798	84,607	83,057	81,171	78,935	85,113	99.41	1.62
2+ to 5 Year Reset Frequency	147,170	144,024	140,153	135,741	130,948	125,889	143,573	97.62	2.96
Adjustable-Rate Single-Family First-Mortgage Loans and MBS: Lagging Market Index ARMs									
1 Month Reset Frequency	227,470	226,060	224,263	221,611	217,420	211,715	217,094	103.30	0.99
2 Month to 5 Year Reset Frequency	28,249	27,824	27,332	26,759	26,101	25,373	27,711	98.63	1.95
Multifamily and Nonresidential Mortgage Loans and Securities									
Adjustable-Rate, Balloons	29,752	29,508	29,276	29,036	28,756	28,459	29,468	99.35	0.80
Adjustable-Rate, Fully Amortizing	61,853	61,488	61,117	60,508	59,812	59,143	61,502	99.37	0.80
Fixed-Rate, Balloon	15,378	14,739	14,140	13,579	13,052	12,556	14,141	100.00	4.10
Fixed-Rate, Fully Amortizing	18,765	17,953	17,199	16,498	15,844	15,235	17,049	100.88	4.23
Construction and Land Loans									
Adjustable-Rate	31,445	31,394	31,345	31,297	31,251	31,208	31,360	99.95	0.15
Fixed-Rate	11,191	10,898	10,627	10,375	10,142	9,924	10,890	97.58	2.46
Second-Mortgage Loans and Securities									
Adjustable-Rate	90,408	90,364	90,332	90,306	90,289	90,292	89,894	100.49	0.03
Fixed-Rate	52,766	51,452	50,204	49,018	47,890	46,816	49,880	100.65	2.42
Other Assets Related to Mortgage Loans and Securities									
Net Nonperforming Mortgage Loans	4,952	4,890	4,809	4,707	4,588	4,456	4,809	100.00	1.90
Accrued Interest Receivable	5,211	5,211	5,211	5,211	5,211	5,211	5,211	100.00	0.00
Advance for Taxes/Insurance	358	358	358	358	358	358	358	100.00	0.00
Float on Escrows on Owned Mortgages	196	329	470	591	698	794			-27.86
LESS: Value of Servicing on Mortgages Serviced by Others	-74	-37	10	25	27	25			-298.08
TOTAL MORTGAGE LOANS AND SECURITIES	**1,125,763**	**1,111,799**	**1,091,536**	**1,066,655**	**1,038,758**	**1,008,880**	**1,090,747**	**100.07**	**2.07**

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ASSETS (cont.)									
NONMORTGAGE LOANS									
Commercial Loans									
Adjustable-Rate	39,508	39,468	39,431	39,398	39,369	39,345	39,467	99.91	0.09
Fixed-Rate	13,571	13,036	12,530	12,051	11,598	11,168	12,977	96.56	3.93
Consumer Loans									
Adjustable-Rate	34,900	34,856	34,813	34,772	34,732	34,694	33,668	103.40	0.12
Fixed-Rate	43,624	43,000	42,398	41,817	41,255	40,713	42,932	98.76	1.40
Other Assets Related to Nonmortgage Loans and Securities									
Net Nonperforming Nonmortgage Loans	-2,201	-2,184	-2,167	-2,151	-2,135	-2,120	-2,167	0.00	0.76
Accrued Interest Receivable	842	842	842	842	842	842	842	100.00	0.00
TOTAL NONMORTGAGE LOANS	**130,243**	**129,017**	**127,847**	**126,729**	**125,661**	**124,642**	**127,718**	**100.10**	**0.90**
CASH, DEPOSITS, AND SECURITIES									
Cash, Non-Int-Earning Deposits, Overnight Fed Funds & Repos	26,108	26,108	26,108	26,108	26,108	26,108	26,108	100.00	0.00
Equities and All Mutual Funds	4,345	4,214	4,073	3,928	3,776	3,619	4,075	99.96	3.51
Zero-Coupon Securities	440	426	414	403	393	385	409	101.10	2.77
Government and Agency Securities	17,153	16,629	16,132	15,661	15,214	14,790	16,292	99.02	3.00
Term Fed Funds, Term Repos	11,463	11,435	11,407	11,380	11,354	11,328	11,425	99.84	0.24
Munis, Mtg-Backed Bonds, Corporates, Commercial Paper	5,227	4,907	4,618	4,358	4,122	3,908	4,645	99.41	5.94
Mortgage-Derivative and Structured Securities									
Valued by OTS	0	0	0	0	0	0	0	0.00	0.00
Valued by Institution	84,884	84,053	82,556	80,553	78,432	76,242	83,428	98.95	2.12
Structured Securities (Complex)	31,402	30,861	30,100	29,142	28,250	27,420	30,509	98.66	2.85
LESS: Valuation Allowances for Investment Securities	5	5	5	5	4	4	5	100.00	1.54
TOTAL CASH, DEPOSITS, AND SECURITIES	**181,017**	**178,627**	**175,403**	**171,529**	**167,646**	**163,794**	**176,887**	**99.16**	**2.02**

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ASSETS (cont.)									
REAL ASSETS, INVESTMENTS IN UNCONSOLIDATED SUBSIDIARIES, ETC.									
Repossessed Assets	1,007	1,007	1,007	1,007	1,007	1,007	1,007	100.00	0.00
Real Estate Held for Investment	176	176	176	176	176	176	176	100.00	0.00
Investment in Unconsolidated Subsidiaries	1,645	1,652	1,592	1,478	1,337	1,169	1,592	100.00	5.44
Office Premises and Equipment	11,055	11,055	11,055	11,055	11,055	11,055	11,055	100.00	0.00
TOTAL REAL ASSETS, ETC.	**13,882**	**13,890**	**13,830**	**13,716**	**13,575**	**13,407**	**13,830**	**100.00**	**0.63**
MORTGAGE LOANS SERVICED FOR OTHERS									
Fixed-Rate Servicing	3,526	4,985	5,850	6,083	6,054	5,932			-9.38
Adjustable-Rate Servicing	3,038	3,118	3,196	3,273	3,308	3,332			-2.42
Float on Mortgages Serviced for Others	3,237	4,019	4,647	5,106	5,471	5,764			-11.70
TOTAL MORTGAGE LOANS SERVICED FOR OTHERS	**9,801**	**12,123**	**13,693**	**14,463**	**14,833**	**15,028**			**-8.55**
OTHER ASSETS									
Purchased and Excess Servicing							13,141		
Margin Account	0	0	0	0	0	0	0	0.00	0.00
Miscellaneous I	39,931	39,931	39,931	39,931	39,931	39,931	39,931	100.00	0.00
Miscellaneous II							23,989		
Deposit Intangibles									
Retail CD Intangible	558	620	678	741	794	848			-8.90
Transaction Account Intangible	7,146	9,494	11,255	12,799	14,630	16,374			-14.68
MMDA Intangible	9,792	11,552	13,484	15,623	18,100	20,492			-15.09
Passbook Account Intangible	7,801	9,602	11,090	13,008	14,914	16,708			-15.36
Non-Interest-Bearing Account Intangible	3,807	5,404	6,923	8,363	9,739	11,043			-21.37
TOTAL OTHER ASSETS	**69,034**	**76,603**	**83,359**	**90,464**	**98,108**	**105,395**	**77,061**		
Miscellaneous Assets									
Unrealized Gains Less Unamortized Yield Adjustments							4,421		
TOTAL ASSETS	**1,529,741**	**1,522,059**	**1,505,669**	**1,483,556**	**1,458,581**	**1,431,146**	**1,490,664**	**101/98*** **	**1.28/1.79*** **

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LIABILITIES									
DEPOSITS									
Fixed-Maturity									
Fixed-Rate Maturing in 12 Months or Less	281,619	280,488	279,369	278,257	277,168	276,077	280,339	99.65	0.40
Fixed-Rate Maturing in 13 Months or More	91,013	88,578	86,254	84,030	81,902	79,862	88,233	97.76	2.64
Variable-Rate	13,967	13,952	13,936	13,920	13,905	13,889	13,920	100.11	0.11
Demand									
Transaction Accounts	92,984	92,984	92,984	92,984	92,984	92,984	92,984	100/88*	0.00/2.02*
MMDAs	191,909	191,909	191,909	191,909	191,909	191,909	191,909	100/93*	0.00/1.14*
Passbook Accounts	94,623	94,623	94,623	94,623	94,623	94,623	94,623	100/88*	0.00/2.04*
Non-Interest-Bearing Accounts	71,294	71,294	71,294	71,294	71,294	71,294	71,294	100/90*	0.00/2.30*
TOTAL DEPOSITS	**837,410**	**833,829**	**830,369**	**827,018**	**823,786**	**820,639**	**833,303**	**100/94***	**0.41/1.32***
BORROWINGS									
Fixed-Maturity									
Fixed-Rate Maturing in 36 Months or Less	191,503	190,236	188,994	187,775	186,579	185,405	190,666	99.12	0.65
Fixed-Rate Maturing in 37 Months or More	42,235	40,329	38,538	36,854	35,267	33,771	39,856	96.69	4.51
Variable-Rate	165,919	165,664	165,410	165,158	164,907	164,657	164,526	100.54	0.15
TOTAL BORROWINGS	**399,657**	**396,229**	**392,943**	**389,786**	**386,753**	**383,833**	**395,049**	**99.47**	**0.82**
OTHER LIABILITIES									
Escrow Accounts									
For Mortgages	8,163	8,163	8,163	8,163	8,163	8,163	8,163	100.00	0.00
Other Escrow Accounts	6,151	5,970	5,800	5,640	5,489	5,346	6,817	85.08	2.85
Miscellaneous Other Liabilities									
Collateralized Mortgage Securities Issued	0	0	0	0	0	0	0	0.00	0.00
Miscellaneous I	34,863	34,863	34,863	34,863	34,863	34,863	34,863	100.00	0.00
Miscellaneous II	0	0	0	0	0	0	5,506		
TOTAL OTHER LIABILITIES	**49,177**	**48,996**	**48,826**	**48,665**	**48,514**	**48,372**	**55,349**	**88.21**	**0.34**
Other Liabilities not Included Above									
Self-Valued	67,737	65,909	64,772	63,983	63,367	62,789	65,531	98.84	1.49
Unamortized Yield Adjustments							-479		
TOTAL LIABILITIES	**1,353,981**	**1,344,964**	**1,336,909**	**1,329,453**	**1,322,420**	**1,315,633**	**1,348,752**	**99/96****	**0.58/1.14****

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			Base Case						
	-200 bp	-100 bp	0 bp	+100 bp	+200 bp	+300 bp	FaceValue	BC/FV	Eff.Dur.
FINANCIAL DERIVATIVES AND OFF-BALANCE-SHEET POSITIONS									
OPTIONAL COMMITMENTS TO ORIGINATE									
FRMs and Balloon/2-Step Mortgages	573	488	-94	-1,099	-2,154	-3,164			
ARMs	336	257	114	-98	-382	-738			
Other Mortgages	1,278	778	0	-976	-2,105	-3,338			
FIRM COMMITMENTS									
Purchase/Originate Mortgages and MBS	2,552	1,980	-664	-4,538	-8,464	-12,184			
Sell Mortgages and MBS	-3,870	-3,098	183	4,990	9,940	14,705			
Purchase Non-Mortgage Items	-90	-44	0	42	81	119			
Sell Non-Mortgage Items	-23	-11	0	11	22	32			
INTEREST-RATE SWAPS, SWAPTIONS									
Pay Fixed, Receive Floating Swaps	-2,623	-954	616	2,094	3,487	4,801			
Pay Floating, Receive Fixed Swaps	2,121	576	-860	-2,195	-3,439	-4,600			
Basis Swaps	0	0	0	0	0	0			
Swaptions	0	0	0	0	0	0			
OTHER									
Options on Mortgages and MBS	94	73	59	172	301	420			
Interest-Rate Caps	0	0	1	1	1	2			
Interest-Rate Floors	0	0	0	0	0	0			
Futures	462	219	0	-201	-448	-677			
Options on Futures	164	53	9	3	3	4			
Construction LIP	180	55	-67	-187	-304	-420			
Self-Valued	2,845	899	314	851	1,644	2,487			
TOTAL OFF-BALANCE-SHEET POSITIONS	**3,998**	**1,270**	**-388**	**-1,129**	**-1,815**	**-2,552**			

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NET PORTFOLIO VALUE									
TOTAL ASSETS	1,529,741	1,522,059	1,505,669	1,483,556	1,458,581	1,431,146	1,490,664	101/98***	1.28/1.79***
MINUS TOTAL LIABILITIES	1,353,981	1,344,964	1,336,909	1,329,453	1,322,420	1,315,633	1,348,752	99/96**	0.58/1.14**
PLUS OFF-BALANCE-SHEET POSITIONS	3,998	1,270	-388	-1,129	-1,815	-2,552			
TOTAL NET PORTFOLIO VALUE #	179,758	178,365	168,371	152,974	134,346	112,961	141,912	118.64	7.54

* 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	$1,783	$46,539	$50,079	$15,827	$12,314
WARM	314 mo	335 mo	340 mo	327 mo	306 mo
WAC	4.52%	5.64%	6.39%	7.42%	8.98%
Amount of these that is FHA or VA Guaranteed	$23	$901	$2,001	$863	$1,876
Securities Backed by Conventional Mortgages	$3,551	$16,093	$3,706	$276	$96
WARM	367 mo	349 mo	323 mo	248 mo	197 mo
Weighted Average Pass-Through Rate	4.66%	5.23%	6.20%	7.22%	8.76%
Securities Backed by FHA or VA Mortgages	$423	$2,653	$285	$212	$630
WARM	331 mo	339 mo	291 mo	245 mo	158 mo
Weighted Average Pass-Through Rate	4.13%	5.23%	6.30%	7.38%	9.23%
15-YEAR MORTGAGES AND MBS					
Mortgage Loans	$8,332	$26,636	$14,742	$5,397	$3,422
WAC	4.70%	5.47%	6.41%	7.39%	9.11%
Mortgage Securities	$10,494	$9,227	$844	$145	$26
Weighted Average Pass-Through Rate	4.32%	5.13%	6.13%	7.26%	8.69%
WARM (of 15-Year Loans and Securities)	141 mo	164 mo	162 mo	146 mo	145 mo
BALLOON MORTGAGES AND MBS					
Mortgage Loans	$3,711	$22,458	$8,560	$1,368	$933
WAC	4.64%	5.52%	6.28%	7.34%	10.31%
Mortgage Securities	$4,074	$1,625	$572	$4	$0
Weighted Average Pass-Through Rate	4.29%	5.24%	6.47%	7.41%	8.80%
WARM (of Balloon Loans and Securities)	74 mo	137 mo	184 mo	113 mo	121 mo

Total Fixed-Rate, Single-Family, First Mortgage Loans, and Mortgage-Backed Securities	**$277,039**

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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	$1,346	$1,900	$620	$5,865	$696
WAC	4.74%	4.57%	5.70%	2.31%	4.03%
Non-Teaser ARMs					
Balances of All Non-Teaser ARMs	$24,309	$83,213	$142,953	$211,230	$27,015
Weighted Average Margin	310 bp	321 bp	259 bp	310 bp	264 bp
WAC	6.88%	5.73%	5.21%	6.70%	5.47%
WARM	316 mo	331 mo	341 mo	344 mo	313 mo
Weighted Average Time Until Next Payment Reset	3 mo	14 mo	44 mo	5 mo	25 mo

Total Adjustable-Rate, Single-Family, First Mortgage Loans & Mortgage-Backed Securities **$499,146**

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	$454	$789	$278	$1,189	$20
Weighted Average Distance from Lifetime Cap	121 bp	120 bp	104 bp	167 bp	136 bp
Balances With Coupon 201-400 bp from Lifetime Cap	$3,741	$3,968	$1,437	$72,888	$802
Weighted Average Distance from Lifetime Cap	320 bp	367 bp	367 bp	339 bp	348 bp
Balances With Coupon Over 400 bp from Lifetime Cap	$17,239	$78,500	$139,157	$142,761	$26,690
Weighted Average Distance from Lifetime Cap	646 bp	591 bp	543 bp	529 bp	642 bp
Balances Without Lifetime Cap	$4,221	$1,856	$2,702	$256	$199
ARM Cap and Floor Detail					
Balances Subject to Periodic Rate Caps	$10,461	$71,356	$132,180	$942	$9,790
Weighted Average Periodic Rate Cap	160 bp	204 bp	346 bp	357 bp	189 bp
Balances Subject to Periodic Rate Floors	$6,531	$53,489	$119,333	$840	$8,877
MBS Included in ARM Balances	$2,790	$17,593	$14,659	$2,857	$1,614

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ASSETS (continued)

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MULTIFAMILY AND NONRESIDENTIAL MORTGAGE LOANS AND SECURITIES	Balloons	Fully Amortizing
Adjustable-Rate:		
Balances	$29,468	$61,502
WARM	102 mo	221 mo
Remaining Term to Full Amortization	265 mo	
Rate Index Code	0	0
Margin	234 bp	246 bp
Reset Frequency	23 mo	12 mo
MEMO: ARMs within 300 bp of Lifetime Cap		
Balances	$2,091	$6,030
Wghted Average Distance to Lifetime Cap	75 bp	105 bp
Fixed-Rate:		
Balances	$14,141	$17,049
WARM	70 mo	116 mo
Remaining Term to Full Amortization	249 mo	
WAC	6.35%	6.67%

CONSTRUCTION AND LAND LOANS	Adjustable Rate	Fixed Rate
Balances	$31,360	$10,890
WARM	18 mo	42 mo
Rate Index Code	0	
Margin in Column 1; WAC in Column 2	138 bp	6.92%
Reset Frequency	4 mo	

SECOND MORTGAGE LOANS AND SECURITIES	Adjustable Rate	Fixed Rate
Balances	$89,894	$49,880
WARM	273 mo	200 mo
Rate Index Code	0	
Margin in Column 1; WAC in Column 2	40 bp	7.61%
Reset Frequency	1 mo	

COMMERCIAL LOANS	Adjustable Rate	Fixed Rate
Balances	$39,467	$12,977
WARM	35 mo	59 mo
Margin in Column 1; WAC in Column 2	249 bp	7.09%
Reset Frequency	3 mo	
Rate Index Code	0	

CONSUMER LOANS	Adjustable Rate	Fixed Rate
Balances	$33,668	$42,932
WARM	68 mo	61 mo
Rate Index Code	0	
Margin in Column 1; WAC in Column 2	690 bp	9.36%
Reset Frequency	2 mo	

MORTGAGE-DERIVATIVE SECURITIES -- BOOK VALUE	High Risk	Low Risk
Collateralized Mortgage Obligations:		
Floating Rate	$1,525	$26,787
Fixed Rate		
Remaining WAL <= 5 Years	$1,215	$47,324
Remaining WAL 5-10 Years	$2,304	$2,190
Remaining WAL Over 10 Years	$801	
Superfloaters	$0	
Inverse Floaters & Super POs	$1	
Other	$6	$40
CMO Residuals:		
Fixed Rate	$22	$36
Floating Rate	$148	$55
Stripped Mortgage-Backed Securities:		
Interest-Only MBS	$674	$267
WAC	6.22%	6.42%
Principal-Only MBS	$32	$0
WAC	5.68%	11.50%
Total Mortgage-Derivative Securities - Book Value	$6,729	$76,700

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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	$41,988	$302,800	$210,147	$52,487	$26,862
WARM	165 mo	273 mo	289 mo	255 mo	198 mo
Weighted Average Servicing Fee	26 bp	30 bp	32 bp	36 bp	43 bp
Total Number of Fixed Rate Loans Serviced that are:					
Conventional	4,530 loans				
FHA/VA	887 loans				
Subserviced by Others	124 loans				

	Index on Serviced Loan	
	Current Market	Lagging Market
Adjustable-Rate Mortgage Loan Servicing		
Balances Serviced	$193,242	$109,044
WARM (in months)	245 mo	339 mo
Weighted Average Servicing Fee	33 bp	55 bp

Total # of Adjustable-Rate Loans Serviced	1,400 loans
Number of These Subserviced by Others	12 loans

Total Balances of Mortgage Loans Serviced for Others	**$936,571**

CASH, DEPOSITS, AND SECURITIES

	Balances	WAC	WARM
Cash, Non-Interest-Earning Demand Deposits, Overnight Fed Funds, Overnight Repos	$26,108		
Equity Securities (including Mutual Funds) Subject to SFAS No. 115	$4,073		
Zero-Coupon Securities	$409	4.51%	31 mo
Government & Agency Securities	$16,292	4.16%	41 mo
Term Fed Funds, Term Repos, and Interest-Earning Deposits	$11,425	4.56%	3 mo
Other (Munis, Mortgage-Backed Bonds, Corporate Securities, Commercial Paper, etc.)	$4,645	5.29%	98 mo
Memo: Complex Securities (from supplemental reporting)	$30,509		

Total Cash, Deposits, and Securities	**$93,462**

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ITEMS RELATED TO MORTAGE LOANS AND SECURITIES

Nonperforming Loans	$8,674
Accrued Interest Receivable	$5,211
Advances for Taxes and Insurance	$358
Less: Unamortized Yield Adjustments	$-7,348
Valuation Allowances	$3,864
Unrealized Gains (Losses)	$-1,948

ITEMS RELATED TO NONMORTAGE LOANS AND SECURITIES

Nonperforming Loans	$760
Accrued Interest Receivable	$842
Less: Unamortized Yield Adjustments	$114
Valuation Allowances	$2,927
Unrealized Gains (Losses)	$-87

OTHER ITEMS

Real Estate Held for Investment	$176
Repossessed Assets	$1,007
Equity Assets Not Subject to SFAS No. 115 (Excluding FHLB Stock)	$1,592
Office Premises and Equipment	$11,055
Items Related to Certain Investment Securities	
Unrealized Gains (Losses)	$-859
Less: Unamortized Yield Adjustments	$-81
Valuation Allowances	$5
Other Assets	
Servicing Assets, Interest-Only Strip Receivables, and Certain Other Instruments	$13,141
Miscellaneous I	$39,931
Miscellaneous II	$23,989

TOTAL ASSETS	**$1,490,662**

MEMORANDUM ITEMS

Mortgage "Warehouse" Loans Reported as Mortgage Loans at SC26	$9,386
Loans Secured by Real Estate Reported as NonMortgage Loans at SC31	$164
Market Vaue of Equity Securities and Mutual Funds Reported at CMR464:	
Equity Securities and Non-Mortgage-Related Mutual Funds	$2,752
Mortgage-Related Mututal Funds	$1,322
Mortgage Loans Serviced by Others:	
Fixed-Rate Mortgage Loans Serviced	$37,060
Weighted Average Servicing Fee	29 bp
Adjustable-Rate Mortgage Loans Serviced	$52,059
Weighted Average Servicing Fee	26 bp
Credit-Card Balances Expected to Pay Off in Grace Period	$8,554

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LIABILITIES

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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	$90,327	$14,855	$2,563	$633
WAC	3.96%	3.11%	4.97%	
WARM	1 mo	2 mo	2 mo	
Balances Maturing in 4 to 12 Months	$112,853	$47,092	$12,648	$1,283
WAC	4.22%	3.68%	4.81%	
WARM	7 mo	8 mo	8 mo	
Balances Maturing in 13 to 36 Months		$35,918	$26,796	$488
WAC		4.08%	4.22%	
WARM		19 mo	23 mo	
Balances Maturing in 37 or More Months			$25,519	$238
WAC			4.55%	
WARM			63 mo	
Total Fixed-Rate, Fixed Maturity Deposits:			**$368,572**	

MEMO: FIXED-RATE, FIXED-MATURITY DEPOSITS DETAIL

	Original Maturity in Months		
	12 or Less	13 to 36	37 or More
Balances in Brokered Deposits	$35,567	$11,176	$16,195
Deposits with Early-Withdrawal Penalties Stated in Terms of Months of Forgone Interest:			
Balances Subject to Penalty	$166,601	$85,008	$53,550
Penalty in Months of Forgone Interest	2.85 mo	5.53 mo	7.98 mo
Balances in New Accounts	$31,676	$7,106	$1,741

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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%	$9,356	$12,619	$1,909	1.93%
3.00 to 3.99%	$11,447	$33,563	$3,136	3.54%
4.00 to 4.99%	$82,693	$28,823	$23,837	4.66%
5.00 to 5.99%	$6,002	$5,152	$8,143	5.35%
6.00 to 6.99%	$54	$435	$2,474	6.52%
7.00 to 7.99%	$8	$230	$203	7.23%
8.00 to 8.99%	$14	$172	$29	8.45%
9.00 and Above	$4	$95	$125	9.56%
WARM	1 mo	18 mo	64 mo	
Total Fixed-Rate, Fixed-Maturity Borrowings			**$230,522**	

MEMOS

Variable-Rate Borrowings and Structured Advances (from Supplemental Reporting)	$243,978
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	$92,984	1.83%	$4,107
Money Market Deposit Accounts (MMDAs)	$191,909	3.00%	$19,520
Passbook Accounts	$94,623	1.80%	$6,858
Non-Interest-Bearing Non-Maturity Deposits	$71,294		$3,155
ESCROW ACCOUNTS			
Escrow for Mortgages Held in Portfolio	$2,099	0.35%	
Escrow for Mortgages Serviced for Others	$6,064	0.09%	
Other Escrows	$6,817	0.06%	
TOTAL NON-MATURITY DEPOSITS & ESCROW ACCOUNTS	$465,791		
UNAMORTIZED YIELD ADJUSTMENTS ON DEPOSITS	$-385		
UNAMORTIZED YIELD ADJUSTMENTS ON BORROWINGS	$-94		
OTHER LIABILITIES			
Collateralized Mortgage Securities Issued	$0		
Miscellaneous I	$34,863		
Miscellaneous II	$5,506		
TOTAL LIABILITIES	**$1,348,752**		

MINORITY INTEREST AND CAPITAL

MINORITY INTEREST IN CONSOLIDATED SUBSIDIARIES	$2,701
EQUITY CAPITAL	$139,237
TOTAL LIABILITIES, MINORITY INTEREST, AND CAPITAL	**$1,490,689**

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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	20	$1,041
1004	Opt commitment to orig 6-mo or 1-yr COFI ARMs	21	$24
1006	Opt commitment to orig 6-mo or 1-yr Treasury/LIBOR ARMs	133	$10,067
1008	Opt commitment to orig 3- or 5-yr Treasury ARMs	132	$5,794
1010	Opt commitment to orig 5- or 7-yr Balloon or 2-step mtgs	87	$1,911
1012	Opt commitment to orig 10-, 15-, or 20-year FRMs	288	$3,504
1014	Opt commitment to orig 25- or 30-year FRMs	269	$19,218
1016	Opt commitment to orig "other" Mortgages	242	$35,160
2002	Commit/purchase 1-mo COFI ARM loans, svc retained		$218
2004	Commit/purchase 6-mo or 1-yr COFI ARM loans, svc retained		$2
2006	Commit/purchase 6-mo/1-yr Treas/LIBOR ARM lns, svc retained	13	$612
2008	Commit/purchase 3- or 5-yr Treas ARM loans, svc retained	14	$204
2010	Commit/purch 5- or 7-yr Balloon/2-step mtgs, svc retained		$8
2012	Commit/purchase 10-, 15-, or 20-yr FRM loans, svc retained	23	$69
2014	Commit/purchase 25- or 30-yr FRM loans, svc retained	15	$1,449
2016	Commit/purchase "other" Mortgage loans, svc retained	18	$523
2022	Commit/sell 1-mo COFI ARM loans, svc retained		$37
2026	Commit/sell 6-mo or 1-yr Treas/LIBOR ARM lns, svc retained	6	$302
2028	Commit/sell 3- or 5-yr Treasury ARM loans, svc retained	11	$722
2030	Commit/sell 5- or 7-yr Balloon/2-step mtg lns, svc retained	9	$16
2032	Commit/sell 10-, 15-, or 20-yr FRM loans, svc retained	53	$194
2034	Commit/sell 25- to 30-yr FRM loans, svc retained	93	$2,902
2036	Commit/sell "other" Mortgage loans, svc retained	14	$1,296
2046	Commit/purchase 6-mo or 1-yr Treasury or LIBOR ARM MBS		$245
2048	Commit/purchase 3-yr or 5-yr Treasury ARM MBS		$394
2052	Commit/purchase 10-, 15-, or 20-yr FRM MBS	9	$4,265
2054	Commit/purchase 25- to 30-year FRM MBS	11	$50,806
2056	Commit/purchase "other" MBS		$31

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Contract Code	Off-Balance-Sheet Contract Positions	# Frms if # > 5	Notional Amount
2064	Commit/sell 6-mo or 1-yr COFI ARM MBS		$2
2066	Commit/sell 6-mo or 1-yr Treasury or LIBOR ARM MBS		$90
2068	Commit/sell 3- or 5-yr Treasury ARM MBS		$171
2072	Commit/sell 10-, 15-, or 20-yr FRM MBS	18	$6,717
2074	Commit/sell 25- or 30-yr FRM MBS	25	$63,421
2076	Commit/sell "other" MBS		$17
2082	Commit/purchase low-risk fixed-rate mtg derivative product		$13
2102	Commit/purchase 1-mo COFI ARM loans, svc released		$73
2104	Commit/purchase 6-mo or 1-yr COFI ARM loans, svc released		$3
2106	Commit/purch 6-mo or 1-yr Treas/LIBOR ARM lns, svc released		$1,991
2108	Commit/purchase 3- or 5-yr Treasury ARM lns, svc released	7	$463
2110	Commit/purch 5- or 7-yr Balloon/2-step mtg lns, svc released		$26
2112	Commit/purchase 10-, 15-, or 20-yr FRM loans, svc released	7	$475
2114	Commit/purchase 25- or 30-yr FRM loans, svc released	8	$6,106
2116	Commit/purchase "other" Mortgage loans, svc released		$789
2122	Commit/sell 1-mo COFI ARM loans, svc released		$115
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	18	$11,258
2128	Commit/sell 3- or 5-yr Treasury ARM loans, svc released	19	$1,278
2130	Commit/sell 5- or 7-yr Balloon/2-step mtg lns, svc released	9	$884
2132	Commit/sell 10-, 15-, or 20-yr FRM loans, svc released	48	$593
2134	Commit/sell 25- or 30-yr FRM loans, svc released	100	$7,919
2136	Commit/sell "other" Mortgage loans, svc released	20	$2,523
2202	Firm commitment to originate 1-month COFI ARM loans	6	$239
2204	Firm commit/originate 6-month or 1-yr COFI ARM loans	10	$89
2206	Firm commit/originate 6-mo or 1-yr Treas or LIBOR ARM lns	46	$306
2208	Firm commit/originate 3- or 5-yr Treasury ARM loans	41	$804
2210	Firm commit/orig 5- or 7-yr Balloon or 2-step mtg lns	31	$217

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Contract Code	Off-Balance-Sheet Contract Positions	# Frms if # > 5	Notional Amount
2212	Firm commit/originate 10-, 15-, or 20-year FRM loans	111	$599
2214	Firm commit/originate 25- or 30-year FRM loans	102	$1,605
2216	Firm commit/originate "other" Mortgage loans	85	$1,928
3008	Option to purchase 3- or 5-yr Treasury ARMs		$1
3010	Option to purchase 5- or 7-yr Balloon or 2-step mtgs		$0
3012	Option to purchase 10-, 15-, or 20-yr FRMs		$2
3014	Option to purchase 25- or 30-yr FRMs		$1,500
3016	Option to purchase "other" Mortgages		$301
3022	Option to sell 1-month COFI ARMS		$0
3026	Option to sell 6-mo or 1-yr Treasury or LIBOR ARMs		$29
3028	Option to sell 3- or 5-year Treasury ARMs		$23
3030	Option to sell 5- or 7-yr Balloon or 2-step mtgs		$0
3032	Option to sell 10-, 15-, or 20-year FRMs	10	$18
3034	Option to sell 25- or 30-year FRMs	18	$3,204
3036	Option to sell "other" Mortgages		$7
3068	Short option to sell 3- or 5-yr Treasury ARMs		$25
3072	Short option to sell 10-, 15-, or 20-yr FRMs		$3
3074	Short option to sell 25- or 30-yr FRMs		$873
3076	Short option to sell "other" Mortgages		$158
4002	Commit/purchase non-Mortgage financial assets	72	$1,134
4006	Commit/purchase "other" liabilities		$2,250
4022	Commit/sell non-Mortgage financial assets	11	$1,135
5002	IR swap: pay fixed, receive 1-month LIBOR	8	$3,634
5004	IR swap: pay fixed, receive 3-month LIBOR	17	$47,974
5010	IR swap: pay fixed, receive 3-month Treasury		$5
5024	IR swap: pay 1-month LIBOR, receive fixed	6	$17,965
5026	IR swap: pay 3-month LIBOR, receive fixed	9	$22,479
5044	IR swap: pay the prime rate, receive fixed		$10

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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
5502	IR swap, amortizing: pay fixed, receive 1-month LIBOR		$1,716
5504	IR swap, amortizing: pay fixed, receive 3-month LIBOR		$57
5524	IR swap, amortizing: pay 1-month LIBOR, receive fixed		$133
5526	IR swap, amortizing: pay 3-month LIBOR, receive fixed		$11
6004	Interest rate Cap based on 3-month LIBOR		$35
6034	Short interest rate Cap based on 3-month LIBOR		$30
7004	Interest rate floor based on 3-month LIBOR		$5
8006	Long futures contract on 2-year Treasury note		$4,393
8010	Long futures contract on 10-year Treasury note		$4,638
8016	Long futures contract on 3-month Eurodollar		$3
8036	Short futures contract on 2-year Treasury note		$1
8038	Short futures contract on 5-year Treasury note		$52
8040	Short futures contract on 10-year Treasury note		$37
8042	Short futures contract on Treasury bond		$3
8046	Short futures contract on 3-month Eurodollar		$57,718
9006	Long call option on 2-year T-note futures contract		$350
9008	Long call option on 5-year T-note futures contract		$789
9010	Long call option on 10-year T-note futures contract		$1,361
9012	Long call option on Treasury bond futures contract		$11
9032	Long put option on 5-year T-note futures contract		$1
9034	Long put option on 10-year T-note futures contract		$3
9036	Long put option on T-bond futures contract		$12
9502	Fixed-rate construction loans in process	338	$4,787
9512	Adjustable-rate construction loans in process	226	$9,513

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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		$69
105	Multi/nonres mtg lns; adj Balloon > 300 bp to Life Cap		$579
106	Multi/nonres mtg lns; adj Balloon w/no Lifetime Cap	7	$805
110	Multi/nonres mtg lns; adj f/amort < 300 bp to Life Cap		$203
115	Multi/nonres mtg lns; adj f/amort > 300 bp to Life Cap	6	$2,299
116	Multi/nonres mtg lns; adj fully amort w/no Life Cap	7	$554
120	Other investment securities, fixed-coupon securities	15	$72
122	Other investment securities, floating-rate securities	7	$38
125	Multi/nonres mtg loans; fixed-rate, Balloon		$182
127	Multi/nonres mtg loans; fixed-rate, fully amortizing	14	$305
130	Construction and land loans (adj-rate)		$118
140	Second Mortgages (adj-rate)		$113
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		$52
183	Consumer loans; auto loans and leases	8	$3,916
184	Consumer loans; mobile home loans		$33
185	Consumer loans; credit cards		$6,882
187	Consumer loans; recreational vehicles		$2,799
189	Consumer loans; other	9	$741
200	Variable-rate, fixed-maturity CDs	222	$13,920
220	Variable-rate FHLB advances	114	$123,259
299	Other variable-rate	66	$41,267
300	Govt. & agency securities, fixed-coupon securities	12	$349
302	Govt. & agency securities, floating-rate securities	6	$5

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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**
101 - Non-Mortgage-Related Residuals - M/V estimate		$0	$0	$0	$0	$0	$0	$0
121 - Complex Securities - M/V estimate	426	$30,509	$31,402	$30,861	$30,100	$29,142	$28,250	$27,420
123 - Mortgage Derivatives - M/V estimate	299	$82,861	$84,884	$84,053	$82,556	$80,553	$78,432	$76,242
129 - Mortgage-Related Mutual Funds - M/V estimate	70	$749	$758	$755	$747	$738	$728	$717
280 - FHLB putable advance-M/V estimate	112	$13,374	$14,042	$13,525	$13,232	$13,020	$12,848	$12,685
281 - FHLB convertible advance-M/V estimate	127	$9,574	$10,017	$9,718	$9,527	$9,404	$9,324	$9,253
282 - FHLB callable advance-M/V estimate	26	$6,833	$7,053	$6,875	$6,755	$6,662	$6,584	$6,509
283 - FHLB periodic floor floating rate advance-M/V Estimates	10	$199	$201	$200	$198	$194	$190	$186
289 - Other FHLB structured advances - M/V estimate	32	$19,484	$19,727	$19,467	$19,234	$19,087	$18,984	$18,890
290 - Other structured borrowings - M/V estimate	22	$16,067	$16,697	$16,123	$15,826	$15,616	$15,437	$15,265
500 - Other OBS Positions w/o contract code or exceeds 16 positions	30	$224,600	$2,845	$899	$314	$851	$1,644	$2,487