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** **March 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	19,381	-952	-5 %	19.16 %	-53 bp
+200 bp	20,025	-308	-2 %	19.59 %	-9 bp
+100 bp	20,482	149	+1 %	19.88 %	+19 bp
0 bp	20,333			19.68 %	
-100 bp	20,114	-219	-1 %	19.44 %	-24 bp

Risk Measure for a Given Rate Shock

	3/31/2010	12/31/2009	3/31/2009
Pre-shock NPV Ratio: NPV as % of PV Assets	19.68 %	17.96 %	15.75 %
Post-shock NPV Ratio	19.44 %	17.71 %	15.49 %
Sensitivity Measure: Decline in NPV Ratio	24 bp	26 bp	25 bp
TB 13a Level of Risk	Minimal	Minimal	Minimal

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	-100 bp	Base Case 0 bp	+100 bp	+200 bp	+300 bp	FaceValue	BC/FV	Eff.Dur.
ASSETS								
MORTGAGE LOANS AND SECURITIES								
Fixed-Rate Single-Family First-Mortgage Loans and MBS								
30-Year Mortgage Loans	4,027	3,898	3,725	3,524	3,317	3,855	101.12	3.87
30-Year Mortgage Securities	232	226	216	204	192	217	104.42	3.58
15-Year Mortgages and MBS	5,614	5,408	5,168	4,926	4,691	5,324	101.57	4.12
Balloon Mortgages and MBS	1,201	1,196	1,189	1,178	1,160	1,091	109.62	0.49
Adjustable-Rate Single-Family First-Mortgage Loans and MBS: Current Market Index ARMs								
6 Month or Less Reset Frequency	2,535	2,543	2,528	2,511	2,491	2,421	105.06	0.15
7 Month to 2 Year Reset Frequency	6,353	6,326	6,268	6,119	5,919	6,066	104.29	0.67
2+ to 5 Year Reset Frequency	3,080	3,058	3,030	3,002	2,951	2,900	105.47	0.82
Adjustable-Rate Single-Family First-Mortgage Loans and MBS: Lagging Market Index ARMs								
1 Month Reset Frequency	2,380	2,361	2,333	2,303	2,268	2,249	105.00	1.00
2 Month to 5 Year Reset Frequency	2,708	2,683	2,639	2,591	2,538	2,591	103.52	1.28
Multifamily and Nonresidential Mortgage Loans and Securities								
Adjustable-Rate, Balloons	2,370	2,354	2,334	2,314	2,292	2,332	100.93	0.76
Adjustable-Rate, Fully Amortizing	6,728	6,670	6,605	6,530	6,403	6,686	99.76	0.92
Fixed-Rate, Balloon	500	482	465	449	433	454	106.22	3.60
Fixed-Rate, Fully Amortizing	260	246	234	223	212	226	109.09	5.20
Construction and Land Loans								
Adjustable-Rate	455	453	451	449	448	452	100.21	0.36
Fixed-Rate	203	202	200	198	196	200	100.75	0.87
Second-Mortgage Loans and Securities								
Adjustable-Rate	5,188	5,177	5,162	5,148	5,133	5,170	100.14	0.25
Fixed-Rate	296	289	283	277	271	268	108.17	2.21
Other Assets Related to Mortgage Loans and Securities								
Net Nonperforming Mortgage Loans	4,687	4,645	4,580	4,509	4,422	4,645	100.00	1.15
Accrued Interest Receivable	216	216	216	216	216	216	100.00	0.00
Advance for Taxes/Insurance	17	17	17	17	17	17	100.00	0.00
Float on Escrows on Owned Mortgages	-1	1	2	4	6			-246.14
LESS: Value of Servicing on Mortgages Serviced by Others	-17	-17	-25	-26	-26			-22.54
TOTAL MORTGAGE LOANS AND SECURITIES	**49,066**	**48,471**	**47,671**	**46,718**	**45,603**	**47,381**	**102.30**	**1.44**

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ASSETS (cont.)								
NONMORTGAGE LOANS								
Commercial Loans								
Adjustable-Rate	499	498	497	496	494	499	99.80	0.20
Fixed-Rate	222	211	201	192	184	193	109.57	4.95
Consumer Loans								
Adjustable-Rate	882	882	880	879	877	880	100.21	0.11
Fixed-Rate	490	485	479	473	467	491	98.65	1.20
Other Assets Related to Nonmortgage Loans and Securities								
Net Nonperforming Nonmortgage Loans	-16	-16	-16	-16	-16	-16	0.00	0.61
Accrued Interest Receivable	10	10	10	10	10	10	100.00	0.00
TOTAL NONMORTGAGE LOANS	**2,087**	**2,069**	**2,051**	**2,033**	**2,017**	**2,057**	**100.61**	**0.88**
CASH, DEPOSITS, AND SECURITIES								
Cash, Non-Int-Earning Deposits, Overnight Fed Funds & Repos	1,162	1,162	1,162	1,162	1,162	1,162	100.00	0.00
Equities and All Mutual Funds	13	13	13	12	12	13	100.00	2.29
Zero-Coupon Securities	60	60	60	60	60	60	100.01	0.14
Government and Agency Securities	3,189	3,093	3,000	2,910	2,823	3,170	97.59	3.07
Term Fed Funds, Term Repos	10,207	10,205	10,190	10,176	10,162	10,204	100.01	0.08
Munis, Mtg-Backed Bonds, Corporates, Commercial Paper	5,405	5,292	5,182	5,075	4,970	5,342	99.06	2.10
Mortgage-Derivative and Structured Securities								
Valued by OTS	0	0	0	0	0	0	0.00	0.00
Valued by Institution	19,820	19,655	19,215	18,544	17,964	19,901	98.76	1.54
Structured Securities (Complex)	689	684	668	649	631	684	99.99	1.55
LESS: Valuation Allowances for Investment Securities	0	0	0	0	0	0	0.00	0.00
TOTAL CASH, DEPOSITS, AND SECURITIES	**40,545**	**40,163**	**39,489**	**38,588**	**37,785**	**40,536**	**99.08**	**1.31**

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ASSETS (cont.)								
REAL ASSETS, INVESTMENTS IN UNCONSOLIDATED SUBSIDIARIES, ETC.								
Repossessed Assets	553	553	553	553	553	553	100.00	0.00
Real Estate Held for Investment	1	1	1	1	1	1	100.00	0.00
Investment in Unconsolidated Subsidiaries	39	37	34	32	29	37	100.00	6.80
Office Premises and Equipment	146	146	146	146	146	146	100.00	0.00
TOTAL REAL ASSETS, ETC.	**738**	**736**	**733**	**731**	**728**	**736**	**100.00**	**0.34**
MORTGAGE LOANS SERVICED FOR OTHERS								
Fixed-Rate Servicing	409	502	586	646	676			-17.68
Adjustable-Rate Servicing	449	485	605	610	600			-16.02
Float on Mortgages Serviced for Others	366	413	482	526	561			-14.12
TOTAL MORTGAGE LOANS SERVICED FOR OTHERS	**1,224**	**1,400**	**1,673**	**1,782**	**1,836**			**-16.06**
OTHER ASSETS								
Purchased and Excess Servicing						560		
Margin Account	0	0	0	0	0	0	0.00	0.00
Miscellaneous I	7,902	7,902	7,902	7,902	7,902	7,902	100.00	0.00
Miscellaneous II						322		
Deposit Intangibles								
Retail CD Intangible	19	21	34	40	45			-36.91
Transaction Account Intangible	444	640	898	1,141	1,376			-35.48
MMDA Intangible	891	1,125	1,522	1,906	2,267			-28.07
Passbook Account Intangible	535	717	974	1,219	1,443			-30.63
Non-Interest-Bearing Account Intangible	17	60	101	140	178			-70.29
TOTAL OTHER ASSETS	**9,808**	**10,464**	**11,432**	**12,349**	**13,212**	**8,784**		
Miscellaneous Assets								
Unrealized Gains Less Unamortized Yield Adjustments						-7,074		
TOTAL ASSETS	**103,468**	**103,303**	**103,049**	**102,201**	**101,181**	**92,420**	**112/109*** **	**0.20/1.02*** **

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LIABILITIES								
DEPOSITS								
Fixed-Maturity								
Fixed-Rate Maturing in 12 Months or Less	14,033	14,017	13,970	13,924	13,879	13,899	100.85	0.22
Fixed-Rate Maturing in 13 Months or More	3,426	3,339	3,256	3,179	3,107	3,203	104.27	2.54
Variable-Rate	29	28	28	28	28	28	101.16	1.05
Demand								
Transaction Accounts	10,731	10,731	10,731	10,731	10,731	10,731	100/94*	0.00/2.25*
MMDAs	28,282	28,282	28,282	28,282	28,282	28,282	100/96*	0.00/1.16*
Passbook Accounts	11,573	11,573	11,573	11,573	11,573	11,573	100/94*	0.00/2.02*
Non-Interest-Bearing Accounts	1,801	1,801	1,801	1,801	1,801	1,801	100/97*	0.00/2.41*
TOTAL DEPOSITS	**69,875**	**69,773**	**69,643**	**69,519**	**69,402**	**69,517**	**100/97***	**0.17/1.39***
BORROWINGS								
Fixed-Maturity								
Fixed-Rate Maturing in 36 Months or Less	7,983	7,915	7,842	7,769	7,698	7,735	102.32	0.89
Fixed-Rate Maturing in 37 Months or More	803	771	740	711	683	714	108.01	4.08
Variable-Rate	659	659	659	659	659	659	100.00	0.00
TOTAL BORROWINGS	**9,445**	**9,345**	**9,241**	**9,140**	**9,041**	**9,108**	**102.60**	**1.09**
OTHER LIABILITIES								
Escrow Accounts								
For Mortgages	411	411	411	411	411	411	100.00	0.00
Other Escrow Accounts	57	55	53	52	50	60	91.32	3.02
Miscellaneous Other Liabilities								
Collateralized Mortgage Securities Issued	1,047	1,047	1,047	1,047	1,047	1,047	100.00	0.00
Miscellaneous I	860	860	860	860	860	860	100.00	0.00
Miscellaneous II	0	0	0	0	0	731		
TOTAL OTHER LIABILITIES	**2,375**	**2,373**	**2,372**	**2,370**	**2,369**	**3,110**	**76.32**	**0.07**
Other Liabilities not Included Above								
Self-Valued	1,245	1,217	1,161	1,095	1,030	1,204	101.09	3.45
Unamortized Yield Adjustments						106		
TOTAL LIABILITIES	**82,940**	**82,708**	**82,416**	**82,123**	**81,841**	**83,045**	**100/97****	**0.32/1.34****

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FINANCIAL DERIVATIVES AND OFF-BALANCE-SHEET POSITIONS								
OPTIONAL COMMITMENTS TO ORIGINATE								
FRMs and Balloon/2-Step Mortgages	28	6	-28	-63	-96			
ARMs	2	1	0	-1	-3			
Other Mortgages	0	0	-1	-3	-5			
FIRM COMMITMENTS								
Purchase/Originate Mortgages and MBS	8	4	-2	-9	-16			
Sell Mortgages and MBS	-28	4	45	87	127			
Purchase Non-Mortgage Items	1	0	-1	-2	-3			
Sell Non-Mortgage Items	0	0	0	0	0			
INTEREST-RATE SWAPS, SWAPTIONS								
Pay Fixed, Receive Floating Swaps	-118	-29	53	132	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	0	0	0	0	0			
Self-Valued	-307	-248	-217	-194	-173			
TOTAL OFF-BALANCE-SHEET POSITIONS	**-414**	**-262**	**-151**	**-53**	**41**			

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NET PORTFOLIO VALUE								
TOTAL ASSETS	103,468	103,303	103,049	102,201	101,181	92,420	112/109***	0.20/1.02***
MINUS TOTAL LIABILITIES	82,940	82,708	82,416	82,123	81,841	83,045	100/97**	0.32/1.34**
PLUS OFF-BALANCE-SHEET POSITIONS	-414	-262	-151	-53	41			
TOTAL NET PORTFOLIO VALUE #	20,114	20,333	20,482	20,025	19,381	9,375	216.89	-0.91

* 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	$1,088	$783	$1,321	$559	$104
WARM	327 mo	303 mo	327 mo	318 mo	306 mo
WAC	3.27%	5.49%	6.51%	7.32%	8.74%
Amount of these that is FHA or VA Guaranteed	$14	$166	$3	$0	$0
Securities Backed by Conventional Mortgages	$35	$110	$40	$1	$2
WARM	336 mo	316 mo	324 mo	261 mo	143 mo
Weighted Average Pass-Through Rate	4.50%	5.44%	6.06%	7.47%	9.38%
Securities Backed by FHA or VA Mortgages	$7	$19	$3	$0	$0
WARM	352 mo	345 mo	272 mo	215 mo	0 mo
Weighted Average Pass-Through Rate	4.50%	5.03%	6.09%	7.32%	0.00%
15-YEAR MORTGAGES AND MBS					
Mortgage Loans	$246	$235	$108	$31	$9
WAC	4.56%	5.39%	6.45%	7.39%	9.02%
Mortgage Securities	$4,368	$289	$36	$1	$1
Weighted Average Pass-Through Rate	4.02%	5.26%	6.04%	7.04%	8.89%
WARM (of 15-Year Loans and Securities)	175 mo	140 mo	144 mo	145 mo	140 mo
BALLOON MORTGAGES AND MBS					
Mortgage Loans	$82	$105	$697	$162	$39
WAC	3.41%	5.57%	6.51%	7.21%	8.53%
Mortgage Securities	$5	$0	$0	$0	$0
Weighted Average Pass-Through Rate	4.08%	5.00%	6.00%	0.00%	0.00%
WARM (of Balloon Loans and Securities)	54 mo	64 mo	89 mo	110 mo	126 mo

Total Fixed-Rate, Single-Family, First Mortgage Loans, and Mortgage-Backed Securities	**$10,487**

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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	$2,421	$6,066	$2,900	$2,249	$2,591
Weighted Average Margin	403 bp	254 bp	275 bp	256 bp	295 bp
WAC	3.69%	5.14%	6.81%	4.14%	5.55%
WARM	187 mo	326 mo	325 mo	289 mo	255 mo
Weighted Average Time Until Next Payment Reset	4 mo	36 mo	45 mo	5 mo	22 mo

Total Adjustable-Rate, Single-Family, First Mortgage Loans & Mortgage-Backed Securities **$16,227**

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	$2	$0	$1	$1	$67
Weighted Average Distance from Lifetime Cap	105 bp	0 bp	150 bp	54 bp	18 bp
Balances With Coupon 201-400 bp from Lifetime Cap	$7	$108	$88	$86	$48
Weighted Average Distance from Lifetime Cap	357 bp	376 bp	350 bp	360 bp	378 bp
Balances With Coupon Over 400 bp from Lifetime Cap	$2,240	$5,956	$2,810	$2,157	$2,475
Weighted Average Distance from Lifetime Cap	905 bp	540 bp	513 bp	670 bp	589 bp
Balances Without Lifetime Cap	$172	$2	$1	$5	$1
ARM Cap and Floor Detail					
Balances Subject to Periodic Rate Caps	$509	$6,052	$2,830	$2	$1,094
Weighted Average Periodic Rate Cap	156 bp	198 bp	196 bp	121 bp	229 bp
Balances Subject to Periodic Rate Floors	$596	$5,973	$2,850	$2	$1,080
MBS Included in ARM Balances	$160	$631	$6	$12	$31

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MULTIFAMILY AND NONRESIDENTIAL MORTGAGE LOANS AND SECURITIES	Balloons	Fully Amortizing
Adjustable-Rate:		
Balances	$2,332	$6,686
WARM	96 mo	274 mo
Remaining Term to Full Amortization	320 mo	
Rate Index Code	0	0
Margin	237 bp	268 bp
Reset Frequency	14 mo	9 mo
MEMO: ARMs within 300 bp of Lifetime Cap		
Balances	$14	$195
Wghted Average Distance to Lifetime Cap	81 bp	209 bp
Fixed-Rate:		
Balances	$454	$226
WARM	53 mo	148 mo
Remaining Term to Full Amortization	299 mo	
WAC	6.75%	6.81%

CONSTRUCTION AND LAND LOANS	Adjustable Rate	Fixed Rate
Balances	$452	$200
WARM	58 mo	15 mo
Rate Index Code	0	
Margin in Column 1; WAC in Column 2	131 bp	6.88%
Reset Frequency	4 mo	

SECOND MORTGAGE LOANS AND SECURITIES	Adjustable Rate	Fixed Rate
Balances	$5,170	$268
WARM	272 mo	152 mo
Rate Index Code	0	
Margin in Column 1; WAC in Column 2	9 bp	8.41%
Reset Frequency	1 mo	

COMMERCIAL LOANS	Adjustable Rate	Fixed Rate
Balances	$499	$193
WARM	33 mo	91 mo
Margin in Column 1; WAC in Column 2	290 bp	6.59%
Reset Frequency	3 mo	
Rate Index Code	0	

CONSUMER LOANS	Adjustable Rate	Fixed Rate
Balances	$880	$491
WARM	78 mo	77 mo
Rate Index Code	0	
Margin in Column 1; WAC in Column 2	576 bp	8.48%
Reset Frequency	1 mo	

MORTGAGE-DERIVATIVE SECURITIES -- BOOK VALUE	High Risk	Low Risk
Collateralized Mortgage Obligations:		
Floating Rate	$638	$9,069
Fixed Rate		
Remaining WAL <= 5 Years	$713	$8,626
Remaining WAL 5-10 Years	$2	$506
Remaining WAL Over 10 Years	$8	
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	$34
WAC	0.00%	5.99%
Principal-Only MBS	$6	$12
WAC	6.01%	5.95%
Total Mortgage-Derivative Securities - Book Value	$1,367	$18,247

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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	$7,499	$13,394	$26,226	$6,646	$1,532
WARM	326 mo	264 mo	307 mo	303 mo	256 mo
Weighted Average Servicing Fee	33 bp	28 bp	28 bp	29 bp	38 bp

Total Number of Fixed Rate Loans Serviced that are:	
Conventional	249 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	$55,566	$10,626	Total # of Adjustable-Rate Loans Serviced	306 loans
WARM (in months)	201 mo	323 mo	Number of These Subserviced by Others	0 loans
Weighted Average Servicing Fee	34 bp	37 bp		

Total Balances of Mortgage Loans Serviced for Others	**$121,489**

CASH, DEPOSITS, AND SECURITIES

	Balances	WAC	WARM
Cash, Non-Interest-Earning Demand Deposits, Overnight Fed Funds, Overnight Repos	$1,162		
Equity Securities Carried at Fair Value	$13		
Zero-Coupon Securities	$60	0.18%	3 mo
Government & Agency Securities	$3,170	0.97%	38 mo
Term Fed Funds, Term Repos, and Interest-Earning Deposits	$10,204	0.39%	2 mo
Other (Munis, Mortgage-Backed Bonds, Corporate Securities, Commercial Paper, etc.)	$5,342	1.66%	26 mo
Memo: Complex Securities (from supplemental reporting)	$684		

Total Cash, Deposits, and Securities	**$20,635**

AGGREGATE SCHEDULE CMR REPORT

ASSETS (continued)

Area: FHLB 11th District
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ITEMS RELATED TO MORTAGE LOANS AND SECURITIES

Nonperforming Loans	$4,996
Accrued Interest Receivable	$216
Advances for Taxes and Insurance	$17
Less: Unamortized Yield Adjustments	$7,073
Valuation Allowances	$351
Unrealized Gains (Losses)	$2

ITEMS RELATED TO NONMORTAGE LOANS AND SECURITIES

Nonperforming Loans	$42
Accrued Interest Receivable	$10
Less: Unamortized Yield Adjustments	$31
Valuation Allowances	$58
Unrealized Gains (Losses)	$0

OTHER ITEMS

Real Estate Held for Investment	$1
Repossessed Assets	$553
Equity Investments Not Carried at Fair Value	$37
Office Premises and Equipment	
	$146
Items Related to Certain Investment Securities	
Unrealized Gains (Losses)	
Less: Unamortized Yield Adjustments	$28
Valuation Allowances	$1
	$0
Other Assets	
Servicing Assets, Interest-Only Strip Receivables,	
and Certain Other Instruments	$560
Miscellaneous I	
Miscellaneous II	$7,902
	$322
TOTAL ASSETS	**$92,133**

MEMORANDUM ITEMS

Mortgage "Warehouse" Loans Reported as Mortgage Loans at SC26	$116
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	$1
Mortgage-Related Mututal Funds	$12
Mortgage Loans Serviced by Others:	
Fixed-Rate Mortgage Loans Serviced	$800
Weighted Average Servicing Fee	14 bp
Adjustable-Rate Mortgage Loans Serviced	$4,271
Weighted Average Servicing Fee	9 bp
Credit-Card Balances Expected to Pay Off in Grace Period	$72

AGGREGATE SCHEDULE CMR REPORT

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	$4,494	$268	$26	$275
WAC	1.71%	3.35%	4.79%	
WARM	2 mo	2 mo	2 mo	
Balances Maturing in 4 to 12 Months	$7,504	$1,545	$62	$287
WAC	1.70%	2.54%	4.78%	
WARM	7 mo	8 mo	7 mo	
Balances Maturing in 13 to 36 Months		$1,957	$443	$6
WAC		2.32%	4.52%	
WARM		20 mo	27 mo	
Balances Maturing in 37 or More Months			$803	$4
WAC			3.36%	
WARM			57 mo	
Total Fixed-Rate, Fixed Maturity Deposits:			**$17,101**	

MEMO: FIXED-RATE, FIXED-MATURITY DEPOSITS DETAIL

	Original Maturity in Months		
	12 or Less	13 to 36	37 or More
Balances in Brokered Deposits	$189	$147	$281
Deposits with Early-Withdrawal Penalties Stated in Terms of Months of Forgone Interest:			
Balances Subject to Penalty	$8,807	$3,055	$981
Penalty in Months of Forgone Interest	3.93 mo	5.58 mo	5.89 mo
Balances in New Accounts	$1,654	$500	$223

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%	$515	$2,598	$82	1.44%
3.00 to 3.99%	$101	$721	$78	3.46%
4.00 to 4.99%	$208	$2,111	$194	4.58%
5.00 to 5.99%	$16	$1,417	$356	5.22%
6.00 to 6.99%	$0	$30	$2	6.19%
7.00 to 7.99%	$19	$0	$1	7.31%
8.00 to 8.99%	$0	$0	$1	8.38%
9.00 and Above	$0	$0	$0	0.00%
WARM	2 mo	13 mo	54 mo	

Total Fixed-Rate, Fixed-Maturity Borrowings	**$8,449**

MEMOS

Variable-Rate Borrowings and Structured Advances (from Supplemental Reporting)	$1,891
Book Value of Redeemable Preferred Stock	$0

AGGREGATE SCHEDULE CMR REPORT

LIABILITIES (continued)

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NON-MATURITY DEPOSITS AND OTHER LIABILITIES

	Total Balances	WAC	Balances in New Accounts
NON-MATURITY DEPOSITS			
Transaction Accounts	$10,731	0.48%	$712
Money Market Deposit Accounts (MMDAs)	$28,282	0.19%	$1,285
Passbook Accounts	$11,573	0.58%	$1,159
Non-Interest-Bearing Non-Maturity Deposits	$1,801		$437
ESCROW ACCOUNTS			
Escrow for Mortgages Held in Portfolio	$25	3.07%	
Escrow for Mortgages Serviced for Others	$386	0.00%	
Other Escrows	$60	0.01%	
TOTAL NON-MATURITY DEPOSITS & ESCROW ACCOUNTS	$52,859		
UNAMORTIZED YIELD ADJUSTMENTS ON DEPOSITS	$-5		
UNAMORTIZED YIELD ADJUSTMENTS ON BORROWINGS	$111		
OTHER LIABILITIES			
Collateralized Mortgage Securities Issued	$1,047		
Miscellaneous I	$860		
Miscellaneous II	$731		
TOTAL LIABILITIES	**$83,045**		

MINORITY INTEREST AND CAPITAL

MINORITY INTEREST IN CONSOLIDATED SUBSIDIARIES	$0
EQUITY CAPITAL	$9,088
TOTAL LIABILITIES, MINORITY INTEREST, AND CAPITAL	**$92,133**

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		$12
1006	Opt commitment to orig 6-mo or 1-yr Treasury/LIBOR ARMs		$28
1008	Opt commitment to orig 3- or 5-yr Treasury ARMs		$9
1010	Opt commitment to orig 5- or 7-yr Balloon or 2-step mtgs		$194
1012	Opt commitment to orig 10-, 15-, or 20-year FRMs	8	$138
1014	Opt commitment to orig 25- or 30-year FRMs	6	$487
1016	Opt commitment to orig "other" Mortgages	9	$79
2026	Commit/sell 6-mo or 1-yr Treas/LIBOR ARM lns, svc retained		$9
2032	Commit/sell 10-, 15-, or 20-yr FRM loans, svc retained		$0
2034	Commit/sell 25- to 30-yr FRM loans, svc retained		$3
2036	Commit/sell "other" Mortgage loans, svc retained		$7
2052	Commit/purchase 10-, 15-, or 20-yr FRM MBS		$9
2054	Commit/purchase 25- to 30-year FRM MBS		$62
2072	Commit/sell 10-, 15-, or 20-yr FRM MBS		$30
2074	Commit/sell 25- or 30-yr FRM MBS		$326
2126	Commit/sell 6-mo or 1-yr Treas/LIBOR ARM lns, svc released		$3
2130	Commit/sell 5- or 7-yr Balloon/2-step mtg lns, svc released		$0
2132	Commit/sell 10-, 15-, or 20-yr FRM loans, svc released		$129
2134	Commit/sell 25- or 30-yr FRM loans, svc released		$191
2136	Commit/sell "other" Mortgage loans, svc released		$2
2206	Firm commit/originate 6-mo or 1-yr Treas or LIBOR ARM lns		$3
2208	Firm commit/originate 3- or 5-yr Treasury ARM loans		$5
2212	Firm commit/originate 10-, 15-, or 20-year FRM loans		$5
2214	Firm commit/originate 25- or 30-year FRM loans		$18
2216	Firm commit/originate "other" Mortgage loans		$37
4002	Commit/purchase non-Mortgage financial assets		$52
5002	IR swap: pay fixed, receive 1-month LIBOR		$2,229
5004	IR swap: pay fixed, receive 3-month LIBOR		$2,717

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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
6002	Interest rate Cap based on 1-month LIBOR		$762
9502	Fixed-rate construction loans in process	6	$29
9512	Adjustable-rate construction loans in process	8	$9

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SUPPLEMENTAL REPORTING FOR ASSETS AND LIABILITIES

Asset/ Liability Code	Supplemental Asset/Liability Items	#Firms if # > 5	Balance
105	Multi/nonres mtg lns; adj Balloon > 300 bp to Life Cap		$441
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		$2,268
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		$39
189	Consumer loans; other		$0
200	Variable-rate, fixed-maturity CDs		$28
299	Other variable-rate		$659

AGGREGATE SCHEDULE CMR REPORT

SUPPLEMENTAL REPORTING

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SUPPLEMENTAL REPORTING OF MARKET VALUE ESTIMATES

			Estimated Market Value After Specified Rate Shock				
Asset/ Liability Code	**#Firms if # > 5**	**Balance**	**-100 bp**	**0 bp**	**+100 bp**	**+200 bp**	**+300 bp**
121 - Complex Securities - M/V estimate	9	$684	$689	$684	$668	$649	$631
123 - Mortgage Derivatives - M/V estimate	13	$19,901	$19,820	$19,655	$19,215	$18,544	$17,964
129 - Mortgage-Related Mutual Funds - M/V estimate		$7	$8	$7	$7	$7	$7
280 - FHLB putable advance-M/V estimate		$185	$195	$192	$189	$186	$184
289 - Other FHLB structured advances - M/V estimate		$1	$1	$1	$1	$1	$1
290 - Other structured borrowings - M/V estimate		$1,019	$1,048	$1,024	$971	$907	$845
500 - Other OBS Positions w/o contract code or exceeds 16 positions		$727	$-307	$-248	$-217	$-194	$-173