Interest Rate Risk Exposure Report

Office of the Comptroller of the Currency

Credit and Market Risk Policy
Washington, DC 20219

Area: FHLB 11th District

All Reporting CMR | **Reporting Dockets: 9** | **September 2011**

Interest Rate Sensitivity of Net Portfolio Value (NPV)

	Net Portfolio Value (Dollars are in Millions)			NPV as % of PV of Assets	
Change in Rates	$Amount	$Change	%Change	NPV Ratio	Change
+300 bp	798	0	0 %	13.22 %	+30 bp
+200 bp	807	9	+1 %	13.25 %	+33 bp
+100 bp	803	6	+1 %	13.10 %	+19 bp
0 bp	798			12.91 %	
-100 bp	809	12	+1 %	13.00 %	+9 bp

Risk Measure for a Given Rate Shock

	9/30/2011	6/30/2011	9/30/2010
Pre-shock NPV Ratio: NPV as % of PV Assets	12.91 %	16.89 %	17.22 %
Post-shock NPV Ratio	12.91 %	16.09 %	17.16 %
Sensitivity Measure: Decline in NPV Ratio	0 bp	80 bp	6 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	114	113	110	106	101	106	106.76	1.59
30-Year Mortgage Securities	33	33	32	31	29	31	105.88	1.56
15-Year Mortgages and MBS	81	80	78	75	72	76	105.78	2.13
Balloon Mortgages and MBS	342	339	331	323	314	335	101.19	1.64
Adjustable-Rate Single-Family First-Mortgage Loans and MBS: Current Market Index ARMs								
6 Month or Less Reset Frequency	94	95	94	94	93	91	104.08	-0.06
7 Month to 2 Year Reset Frequency	408	412	412	409	406	388	106.12	-0.42
2+ to 5 Year Reset Frequency	537	535	529	530	525	505	105.99	0.70
Adjustable-Rate Single-Family First-Mortgage Loans and MBS: Lagging Market Index ARMs								
1 Month Reset Frequency	64	64	63	62	62	61	104.21	0.62
2 Month to 5 Year Reset Frequency	90	89	88	87	86	86	104.11	0.83
Multifamily and Nonresidential Mortgage Loans and Securities								
Adjustable-Rate, Balloons	386	383	381	378	376	383	100.03	0.64
Adjustable-Rate, Fully Amortizing	1,964	1,943	1,926	1,909	1,891	1,939	100.24	0.98
Fixed-Rate, Balloon	95	92	89	85	82	87	105.89	3.55
Fixed-Rate, Fully Amortizing	84	80	76	72	69	72	111.70	4.90
Construction and Land Loans								
Adjustable-Rate	4	4	4	4	4	4	100.13	0.14
Fixed-Rate	3	3	3	3	3	3	100.34	0.12
Second-Mortgage Loans and Securities								
Adjustable-Rate	57	57	57	57	57	57	100.16	0.19
Fixed-Rate	39	38	38	37	36	36	107.18	1.49
Other Assets Related to Mortgage Loans and Securities								
Net Nonperforming Mortgage Loans	35	35	35	35	35	35	100.00	0.30
Accrued Interest Receivable	17	17	17	17	17	17	100.00	0.00
Advance for Taxes/Insurance	3	3	3	3	3	3	100.00	0.00
Float on Escrows on Owned Mortgages	0	1	1	2	3			-69.04
LESS: Value of Servicing on Mortgages Serviced by Others	1	1	1	1	1			-15.51
TOTAL MORTGAGE LOANS AND SECURITIES	**4,449**	**4,415**	**4,365**	**4,317**	**4,262**	**4,313**	**102.37**	**0.95**

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ASSETS (cont.)								
NONMORTGAGE LOANS								
Commercial Loans								
Adjustable-Rate	149	149	148	148	148	148	100.12	0.11
Fixed-Rate	166	152	139	128	118	128	118.66	8.84
Consumer Loans								
Adjustable-Rate	112	112	112	112	112	107	105.19	0.10
Fixed-Rate	75	73	71	70	68	68	107.49	2.62
Other Assets Related to Nonmortgage Loans and Securities								
Net Nonperforming Nonmortgage Loans	-7	-6	-6	-6	-6	-6	0.00	3.69
Accrued Interest Receivable	1	1	1	1	1	1	100.00	0.00
TOTAL NONMORTGAGE LOANS	**497**	**481**	**466**	**453**	**441**	**447**	**107.77**	**3.20**
CASH, DEPOSITS, AND SECURITIES								
Cash, Non-Int-Earning Deposits, Overnight Fed Funds & Repos	237	237	237	237	237	237	100.00	0.00
Equities and All Mutual Funds	0	0	0	0	0	0	0.00	0.00
Zero-Coupon Securities	0	0	0	0	0	0	0.00	0.00
Government and Agency Securities	82	82	81	81	80	82	100.29	0.73
Term Fed Funds, Term Repos	155	148	141	136	132	139	106.19	4.73
Munis, Mtg-Backed Bonds, Corporates, Commercial Paper	52	46	41	36	33	39	117.18	12.23
Mortgage-Derivative and Structured Securities								
Valued by OTS	0	0	0	0	0	0	0.00	0.00
Valued by Institution	470	465	458	453	447	446	104.25	1.24
Structured Securities (Complex)	5	5	5	5	5	5	100.00	2.96
LESS: Valuation Allowances for Investment Securities	0	0	0	0	0	0	0.00	0.00
TOTAL CASH, DEPOSITS, AND SECURITIES	**1,001**	**982**	**963**	**948**	**933**	**947**	**103.64**	**1.94**

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ASSETS (cont.)								
REAL ASSETS, INVESTMENTS IN UNCONSOLIDATED SUBSIDIARIES, ETC.								
Repossessed Assets	29	29	29	29	29	29	100.00	0.00
Real Estate Held for Investment	0	0	0	0	0	0	0.00	0.00
Investment in Unconsolidated Subsidiaries	4	4	3	3	3	4	100.00	6.80
Office Premises and Equipment	36	36	36	36	36	36	100.00	0.00
TOTAL REAL ASSETS, ETC.	**70**	**70**	**69**	**69**	**69**	**70**	**100.00**	**0.36**
MORTGAGE LOANS SERVICED FOR OTHERS								
Fixed-Rate Servicing	4	4	5	6	7			-18.79
Adjustable-Rate Servicing	0	0	0	0	0			-4.85
Float on Mortgages Serviced for Others	2	2	2	2	2			-4.88
TOTAL MORTGAGE LOANS SERVICED FOR OTHERS	**5**	**6**	**7**	**8**	**9**			**-14.92**
OTHER ASSETS								
Purchased and Excess Servicing						6		
Margin Account	0	0	0	0	0	0	0.00	0.00
Miscellaneous I	179	179	179	179	179	179	100.00	0.00
Miscellaneous II						0		
Deposit Intangibles								
Retail CD Intangible	3	3	6	7	8			-44.28
Transaction Account Intangible	2	7	13	20	26			-82.09
MMDA Intangible	16	19	30	40	49			-35.74
Passbook Account Intangible	9	14	25	35	44			-56.16
Non-Interest-Bearing Account Intangible	-5	1	7	13	18			-632.91
TOTAL OTHER ASSETS	**204**	**223**	**260**	**293**	**324**	**184**		
Miscellaneous Assets								
Unrealized Gains Less Unamortized Yield Adjustments						9		
TOTAL ASSETS	**6,227**	**6,177**	**6,131**	**6,088**	**6,038**	**5,969**	**103/103*** **	**0.77/1.23*** **

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LIABILITIES								
DEPOSITS								
Fixed-Maturity								
Fixed-Rate Maturing in 12 Months or Less	2,006	2,005	1,997	1,990	1,983	1,988	100.83	0.21
Fixed-Rate Maturing in 13 Months or More	782	762	737	717	699	718	106.15	2.95
Variable-Rate	36	36	36	36	36	36	100.00	0.00
Demand								
Transaction Accounts	255	255	255	255	255	255	100/97*	0.00/2.26*
MMDAs	720	720	720	720	720	720	100/97*	0.00/0.98*
Passbook Accounts	439	439	439	439	439	439	100/97*	0.00/1.90*
Non-Interest-Bearing Accounts	243	243	243	243	243	243	100/100*	0.00/2.38*
TOTAL DEPOSITS	**4,481**	**4,460**	**4,427**	**4,400**	**4,375**	**4,399**	**101/100***	**0.60/1.23***
BORROWINGS								
Fixed-Maturity								
Fixed-Rate Maturing in 36 Months or Less	342	340	337	334	330	332	102.46	0.79
Fixed-Rate Maturing in 37 Months or More	186	177	169	161	153	167	106.14	4.93
Variable-Rate	56	56	56	56	56	56	100.00	0.00
TOTAL BORROWINGS	**584**	**573**	**561**	**550**	**539**	**555**	**103.32**	**1.99**
OTHER LIABILITIES								
Escrow Accounts								
For Mortgages	10	10	10	10	10	10	100.00	0.00
Other Escrow Accounts	2	2	2	2	2	2	95.32	3.08
Miscellaneous Other Liabilities								
Collateralized Mortgage Securities Issued	0	0	0	0	0	0	0.00	0.00
Miscellaneous I	119	119	119	119	119	119	100.00	0.00
Miscellaneous II	0	0	0	0	0	2		
TOTAL OTHER LIABILITIES	**131**	**131**	**131**	**131**	**131**	**133**	**98.13**	**0.05**
Other Liabilities not Included Above								
Self-Valued	223	218	212	207	202	197	110.70	2.63
Unamortized Yield Adjustments						0		
TOTAL LIABILITIES	**5,419**	**5,382**	**5,331**	**5,287**	**5,247**	**5,284**	**102/101****	**0.81/1.34****

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FINANCIAL DERIVATIVES AND OFF-BALANCE-SHEET POSITIONS								
OPTIONAL COMMITMENTS TO ORIGINATE								
FRMs and Balloon/2-Step Mortgages	0	0	0	0	0			
ARMs	0	0	0	0	0			
Other Mortgages	0	0	0	0	0			
FIRM COMMITMENTS								
Purchase/Originate Mortgages and MBS	7	6	1	-5	-11			
Sell Mortgages and MBS	-6	-4	3	11	19			
Purchase Non-Mortgage Items	0	0	0	0	0			
Sell Non-Mortgage Items	0	0	0	0	0			
INTEREST-RATE SWAPS, SWAPTIONS								
Pay Fixed, Receive Floating Swaps	0	0	0	0	0			
Pay Floating, Receive Fixed Swaps	0	0	0	0	0			
Basis Swaps	0	0	0	0	0			
Swaptions	0	0	0	0	0			
OTHER								
Options on Mortgages and MBS	0	0	0	0	0			
Interest-Rate Caps	0	0	0	0	0			
Interest-Rate Floors	0	0	0	0	0			
Futures	0	0	0	0	0			
Options on Futures	0	0	0	0	0			
Construction LIP	0	0	0	0	0			
Self-Valued	0	0	0	0	0			
TOTAL OFF-BALANCE-SHEET POSITIONS	**2**	**2**	**4**	**6**	**7**			

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NET PORTFOLIO VALUE								
TOTAL ASSETS	6,227	6,177	6,131	6,088	6,038	5,969	103/103***	0.77/1.23***
MINUS TOTAL LIABILITIES	5,419	5,382	5,331	5,287	5,247	5,284	102/101**	0.81/1.34**
PLUS OFF-BALANCE-SHEET POSITIONS	2	2	4	6	7			
TOTAL NET PORTFOLIO VALUE #	809	798	803	807	798	685	116.44	0.37

* 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

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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	$34	$28	$33	$7	$3
WARM	349 mo	294 mo	303 mo	298 mo	265 mo
WAC	3.95%	5.49%	6.36%	7.35%	8.76%
Amount of these that is FHA or VA Guaranteed	$0	$0	$0	$0	$0
Securities Backed by Conventional Mortgages	$26	$4	$1	$0	$0
WARM	585 mo	313 mo	300 mo	237 mo	0 mo
Weighted Average Pass-Through Rate	4.75%	5.41%	6.00%	7.00%	0.00%
Securities Backed by FHA or VA Mortgages	$0	$0	$0	$0	$0
WARM	0 mo	0 mo	0 mo	0 mo	0 mo
Weighted Average Pass-Through Rate	0.00%	0.00%	0.00%	0.00%	0.00%
15-YEAR MORTGAGES AND MBS					
Mortgage Loans	$27	$11	$9	$1	$1
WAC	3.58%	5.62%	6.34%	7.27%	9.42%
Mortgage Securities	$26	$2	$0	$0	$0
Weighted Average Pass-Through Rate	4.03%	5.00%	0.00%	0.00%	0.00%
WARM (of 15-Year Loans and Securities)	187 mo	113 mo	124 mo	96 mo	73 mo
BALLOON MORTGAGES AND MBS					
Mortgage Loans	$208	$104	$19	$3	$1
WAC	3.71%	5.42%	6.48%	7.14%	11.90%
Mortgage Securities	$0	$0	$0	$0	$0
Weighted Average Pass-Through Rate	0.00%	0.00%	0.00%	0.00%	0.00%
WARM (of Balloon Loans and Securities)	125 mo	114 mo	127 mo	115 mo	117 mo

Total Fixed-Rate, Single-Family, First Mortgage Loans, and Mortgage-Backed Securities	**$547**

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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	$91	$388	$505	$61	$86
Weighted Average Margin	271 bp	277 bp	278 bp	212 bp	261 bp
WAC	4.19%	4.19%	5.29%	3.74%	5.17%
WARM	289 mo	290 mo	348 mo	271 mo	284 mo
Weighted Average Time Until Next Payment Reset	3 mo	10 mo	52 mo	4 mo	12 mo
Total Adjustable-Rate, Single-Family, First Mortgage Loans & Mortgage-Backed Securities					**$1,131**

MEMO ITEMS FOR ALL ARMS (Reported at CMR 185)	Current Market Index ARMs by Coupon Reset Frequency			Lagging Market Index ARMs by Coupon Reset Frequency	
	6 Months or Less	7 Months to 2 Years	2+ Years to 5 Years	1 Month	2 Months to 5 Years
ARM Balances by Distance from Lifetime Cap					
Balances With Coupon Within 200 bp of Lifetime Cap	$0	$2	$0	$0	$0
Weighted Average Distance from Lifetime Cap	0 bp	51 bp	200 bp	0 bp	100 bp
Balances With Coupon 201-400 bp from Lifetime Cap	$0	$0	$0	$0	$5
Weighted Average Distance from Lifetime Cap	300 bp	388 bp	400 bp	395 bp	376 bp
Balances With Coupon Over 400 bp from Lifetime Cap	$91	$386	$504	$61	$79
Weighted Average Distance from Lifetime Cap	695 bp	679 bp	589 bp	668 bp	609 bp
Balances Without Lifetime Cap	$0	$0	$0	$0	$1
ARM Cap and Floor Detail					
Balances Subject to Periodic Rate Caps	$79	$384	$503	$3	$74
Weighted Average Periodic Rate Cap	120 bp	221 bp	215 bp	122 bp	158 bp
Balances Subject to Periodic Rate Floors	$68	$343	$483	$3	$73
MBS Included in ARM Balances	$1	$32	$1	$0	$12

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MULTIFAMILY AND NONRESIDENTIAL MORTGAGE LOANS AND SECURITIES	Balloons	Fully Amortizing
Adjustable-Rate:		
Balances	$383	$1,939
WARM	95 mo	303 mo
Remaining Term to Full Amortization	297 mo	
Rate Index Code	0	0
Margin	283 bp	274 bp
Reset Frequency	8 mo	12 mo
MEMO: ARMs within 300 bp of Lifetime Cap		
Balances	$0	$7
Wghted Average Distance to Lifetime Cap	119 bp	190 bp
Fixed-Rate:		
Balances	$87	$72
WARM	59 mo	143 mo
Remaining Term to Full Amortization	335 mo	
WAC	6.37%	6.96%

CONSTRUCTION AND LAND LOANS	Adjustable Rate	Fixed Rate
Balances	$4	$3
WARM	15 mo	3 mo
Rate Index Code	0	
Margin in Column 1; WAC in Column 2	195 bp	7.25%
Reset Frequency	7 mo	

SECOND MORTGAGE LOANS AND SECURITIES	Adjustable Rate	Fixed Rate
Balances	$57	$36
WARM	144 mo	88 mo
Rate Index Code	0	
Margin in Column 1; WAC in Column 2	31 bp	7.43%
Reset Frequency	2 mo	

COMMERCIAL LOANS	Adjustable Rate	Fixed Rate
Balances	$148	$128
WARM	11 mo	176 mo
Margin in Column 1; WAC in Column 2	209 bp	7.05%
Reset Frequency	1 mo	
Rate Index Code	0	

CONSUMER LOANS	Adjustable Rate	Fixed Rate
Balances	$107	$68
WARM	56 mo	97 mo
Rate Index Code	0	
Margin in Column 1; WAC in Column 2	1,048 bp	11.23%
Reset Frequency	1 mo	

MORTGAGE-DERIVATIVE SECURITIES -- BOOK VALUE	High Risk	Low Risk
Collateralized Mortgage Obligations:		
Floating Rate	$4	$291
Fixed Rate		
Remaining WAL <= 5 Years	$0	$123
Remaining WAL 5-10 Years	$1	$4
Remaining WAL Over 10 Years	$24	
Superfloaters	$0	
Inverse Floaters & Super POs	$0	
Other	$0	$0
CMO Residuals:		
Fixed Rate	$0	$0
Floating Rate	$0	$0
Stripped Mortgage-Backed Securities:		
Interest-Only MBS	$0	$0
WAC	0.00%	0.00%
Principal-Only MBS	$0	$0
WAC	0.00%	0.00%
Total Mortgage-Derivative Securities - Book Value	$28	$418

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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	$277	$360	$63	$6	$1
WARM	287 mo	284 mo	280 mo	309 mo	145 mo
Weighted Average Servicing Fee	25 bp	26 bp	25 bp	25 bp	73 bp
Total Number of Fixed Rate Loans Serviced that are:					
Conventional	4 loans				
FHA/VA	0 loans				
Subserviced by Others	0 loans				

	Index on Serviced Loan			
	Current Market	Lagging Market		
Adjustable-Rate Mortgage Loan Servicing				
Balances Serviced	$12	$1	Total # of Adjustable-Rate Loans Serviced	0 loans
WARM (in months)	334 mo	226 mo	Number of These Subserviced by Others	0 loans
Weighted Average Servicing Fee	39 bp	25 bp		

Total Balances of Mortgage Loans Serviced for Others **$719**

CASH, DEPOSITS, AND SECURITIES

	Balances	WAC	WARM
Cash, Non-Interest-Earning Demand Deposits, Overnight Fed Funds, Overnight Repos	$237		
Equity Securities Carried at Fair Value	$0		
Zero-Coupon Securities	$0	0.00%	0 mo
Government & Agency Securities	$82	0.91%	10 mo
Term Fed Funds, Term Repos, and Interest-Earning Deposits	$139	1.15%	80 mo
Other (Munis, Mortgage-Backed Bonds, Corporate Securities, Commercial Paper, etc.)	$39	5.80%	272 mo
Memo: Complex Securities (from supplemental reporting)	$5		

Total Cash, Deposits, and Securities **$501**

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ITEMS RELATED TO MORTAGE LOANS AND SECURITIES	
Nonperforming Loans	$101
Accrued Interest Receivable	$17
Advances for Taxes and Insurance	$3
Less: Unamortized Yield Adjustments	$-3
Valuation Allowances	$66
Unrealized Gains (Losses)	$6

ITEMS RELATED TO NONMORTAGE LOANS AND SECURITIES	
Nonperforming Loans	$7
Accrued Interest Receivable	$1
Less: Unamortized Yield Adjustments	$0
Valuation Allowances	$13
Unrealized Gains (Losses)	$0

OTHER ITEMS	
Real Estate Held for Investment	$0
Repossessed Assets	$29
Equity Investments Not Carried at Fair Value	$4
Office Premises and Equipment	
	$36
Items Related to Certain Investment Securities	
Unrealized Gains (Losses)	
Less: Unamortized Yield Adjustments	$0
Valuation Allowances	$-1
	$0
Other Assets	
Servicing Assets, Interest-Only Strip Receivables,	
and Certain Other Instruments	$6
Miscellaneous I	
Miscellaneous II	$179
	$0
TOTAL ASSETS	**$5,969**

MEMORANDUM ITEMS	
Mortgage "Warehouse" Loans Reported as Mortgage Loans at SC26	$86
Loans Secured by Real Estate Reported as NonMortgage Loans at SC31	$0
Market Vaue of Equity Securities and Mutual Funds Reported at CMR464:	
Equity Securities and Non-Mortgage-Related Mutual Funds	$0
Mortgage-Related Mututal Funds	$0
Mortgage Loans Serviced by Others:	
Fixed-Rate Mortgage Loans Serviced	$64
Weighted Average Servicing Fee	27 bp
Adjustable-Rate Mortgage Loans Serviced	$247
Weighted Average Servicing Fee	31 bp
Credit-Card Balances Expected to Pay Off in Grace Period	$44

AGGREGATE SCHEDULE CMR REPORT

LIABILITIES

Area: FHLB 11th District
All Reporting CMR
Report Prepared: 1/4/2012 11:48:14 AM

Amounts in Millions

Reporting Dockets: 9
September 2011
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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	$619	$90	$14	$5
WAC	0.95%	1.77%	5.33%	
WARM	2 mo	2 mo	2 mo	
Balances Maturing in 4 to 12 Months	$813	$357	$94	$15
WAC	1.09%	1.62%	5.35%	
WARM	8 mo	8 mo	9 mo	
Balances Maturing in 13 to 36 Months		$425	$52	$8
WAC		1.50%	3.41%	
WARM		21 mo	27 mo	
Balances Maturing in 37 or More Months			$241	$1
WAC			2.78%	
WARM			71 mo	
Total Fixed-Rate, Fixed Maturity Deposits:			**$2,706**	

MEMO: FIXED-RATE, FIXED-MATURITY DEPOSITS DETAIL

	Original Maturity in Months		
	12 or Less	13 to 36	37 or More
Balances in Brokered Deposits	$133	$53	$156
Deposits with Early-Withdrawal Penalties Stated in Terms of Months of Forgone Interest:			
Balances Subject to Penalty	$1,339	$769	$220
Penalty in Months of Forgone Interest	5.05 mo	8.52 mo	11.32 mo
Balances in New Accounts	$239	$149	$32

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%	$114	$79	$97	1.27%
3.00 to 3.99%	$0	$43	$15	3.51%
4.00 to 4.99%	$8	$48	$23	4.68%
5.00 to 5.99%	$10	$30	$32	5.18%
6.00 to 6.99%	$0	$0	$0	0.00%
7.00 to 7.99%	$0	$0	$0	0.00%
8.00 to 8.99%	$0	$0	$0	0.00%
9.00 and Above	$0	$0	$0	0.00%
WARM	1 mo	19 mo	64 mo	
Total Fixed-Rate, Fixed-Maturity Borrowings			**$499**	

MEMOS

Variable-Rate Borrowings and Structured Advances (from Supplemental Reporting)	$288
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	$255	0.41%	$12
Money Market Deposit Accounts (MMDAs)	$720	0.60%	$60
Passbook Accounts	$439	0.54%	$64
Non-Interest-Bearing Non-Maturity Deposits	$243		$13
ESCROW ACCOUNTS			
Escrow for Mortgages Held in Portfolio	$10	0.26%	
Escrow for Mortgages Serviced for Others	$0	0.00%	
Other Escrows	$2	0.03%	
TOTAL NON-MATURITY DEPOSITS & ESCROW ACCOUNTS	$1,670		
UNAMORTIZED YIELD ADJUSTMENTS ON DEPOSITS	$0		
UNAMORTIZED YIELD ADJUSTMENTS ON BORROWINGS	$0		
OTHER LIABILITIES			
Collateralized Mortgage Securities Issued	$0		
Miscellaneous I	$119		
Miscellaneous II	$2		
TOTAL LIABILITIES	**$5,284**		

MINORITY INTEREST AND CAPITAL

MINORITY INTEREST IN CONSOLIDATED SUBSIDIARIES	$0
EQUITY CAPITAL	$685
TOTAL LIABILITIES, MINORITY INTEREST, AND CAPITAL	**$5,969**

AGGREGATE SCHEDULE CMR REPORT

SUPPLEMENTAL REPORTING

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

Contract Code	Off-Balance-Sheet Contract Positions	# Frms if # > 5	Notional Amount
1004	Opt commitment to orig 6-mo or 1-yr COFI ARMs		$0
1010	Opt commitment to orig 5- or 7-yr Balloon or 2-step mtgs		$2
1012	Opt commitment to orig 10-, 15-, or 20-year FRMs		$7
1014	Opt commitment to orig 25- or 30-year FRMs		$0
1016	Opt commitment to orig "other" Mortgages		$4
2034	Commit/sell 25- to 30-yr FRM loans, svc retained		$2
2126	Commit/sell 6-mo or 1-yr Treas/LIBOR ARM lns, svc released		$18
2132	Commit/sell 10-, 15-, or 20-yr FRM loans, svc released		$65
2134	Commit/sell 25- or 30-yr FRM loans, svc released		$70
2206	Firm commit/originate 6-mo or 1-yr Treas or LIBOR ARM lns		$34
2212	Firm commit/originate 10-, 15-, or 20-year FRM loans		$45
2214	Firm commit/originate 25- or 30-year FRM loans		$54
4002	Commit/purchase non-Mortgage financial assets		$4
9512	Adjustable-rate construction loans in process		$4

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SUPPLEMENTAL REPORTING

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SUPPLEMENTAL REPORTING FOR ASSETS AND LIABILITIES

Asset/ Liability Code	Supplemental Asset/Liability Items	#Firms if # > 5	Balance
110	Multi/nonres mtg lns; adj f/amort < 300 bp to Life Cap		$0
115	Multi/nonres mtg lns; adj f/amort > 300 bp to Life Cap		$571
116	Multi/nonres mtg lns; adj fully amort w/no Life Cap		$55
183	Consumer loans; auto loans and leases		$0
187	Consumer loans; recreational vehicles		$28
189	Consumer loans; other		$0
200	Variable-rate, fixed-maturity CDs		$36
220	Variable-rate FHLB advances		$56

AGGREGATE SCHEDULE CMR REPORT

SUPPLEMENTAL REPORTING

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SUPPLEMENTAL REPORTING OF MARKET VALUE ESTIMATES

Asset/ Liability Code	#Firms if # > 5	Balance	Estimated Market Value After Specified Rate Shock -100 bp	0 bp	+100 bp	+200 bp	+300 bp
121 - Complex Securities - M/V estimate		$5	$5	$5	$5	$5	$5
123 - Mortgage Derivatives - M/V estimate		$446	$470	$465	$458	$453	$447
280 - FHLB putable advance-M/V estimate		$67	$76	$73	$71	$69	$67
290 - Other structured borrowings - M/V estimate		$130	$147	$144	$140	$138	$135