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: 25** **June 2009**

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	21,024	-2,068	-9 %	14.25 %	-102 bp
+200 bp	22,112	-981	-4 %	14.83 %	-45 bp
+100 bp	22,829	-263	-1 %	15.18 %	-9 bp
0 bp	23,092			15.27 %	
-100 bp	22,936	-156	-1 %	15.13 %	-14 bp

Risk Measure for a Given Rate Shock

	6/30/2009	3/31/2009	6/30/2008
Pre-shock NPV Ratio: NPV as % of PV Assets	15.27 %	15.75 %	9.84 %
Post-shock NPV Ratio	14.83 %	15.49 %	8.92 %
Sensitivity Measure: Decline in NPV Ratio	45 bp	25 bp	92 bp
TB 13a Level of Risk	Minimal	Minimal	Minimal

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Present Value Estimates by Interest Rate Scenario

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Report Prepared: 9/18/2009 9:47:13 AM | **Amounts in Millions** | **Data as of: 9/17/2009**

	-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	17,313	16,910	16,408	15,863	15,209	16,622	101.73	2.68
30-Year Mortgage Securities	214	210	204	196	188	204	102.94	2.32
15-Year Mortgages and MBS	1,917	1,873	1,811	1,744	1,676	1,825	102.62	2.83
Balloon Mortgages and MBS	2,542	2,522	2,491	2,451	2,402	2,360	106.85	1.02
Adjustable-Rate Single-Family First-Mortgage Loans and MBS: Current Market Index ARMs								
6 Month or Less Reset Frequency	2,474	2,470	2,462	2,450	2,437	2,415	102.29	0.25
7 Month to 2 Year Reset Frequency	5,176	5,125	5,030	4,880	4,713	5,030	101.88	1.42
2+ to 5 Year Reset Frequency	4,823	4,782	4,723	4,650	4,539	4,590	104.18	1.05
Adjustable-Rate Single-Family First-Mortgage Loans and MBS: Lagging Market Index ARMs								
1 Month Reset Frequency	38,942	38,706	38,323	37,902	37,444	36,903	104.89	0.80
2 Month to 5 Year Reset Frequency	2,996	2,964	2,921	2,873	2,821	2,906	102.00	1.27
Multifamily and Nonresidential Mortgage Loans and Securities								
Adjustable-Rate, Balloons	2,770	2,746	2,721	2,696	2,668	2,718	101.04	0.89
Adjustable-Rate, Fully Amortizing	10,093	10,023	9,942	9,855	9,732	10,011	100.11	0.75
Fixed-Rate, Balloon	541	520	500	480	462	479	108.50	4.01
Fixed-Rate, Fully Amortizing	469	442	417	395	375	411	107.45	5.89
Construction and Land Loans								
Adjustable-Rate	963	960	956	952	948	958	100.21	0.36
Fixed-Rate	352	350	347	344	342	345	101.54	0.67
Second-Mortgage Loans and Securities								
Adjustable-Rate	6,550	6,543	6,530	6,518	6,505	6,534	100.14	0.15
Fixed-Rate	548	536	523	511	500	505	106.13	2.32
Other Assets Related to Mortgage Loans and Securities								
Net Nonperforming Mortgage Loans	-173	-169	-160	-152	-148	-169	0.00	3.79
Accrued Interest Receivable	482	482	482	482	482	482	100.00	0.00
Advance for Taxes/Insurance	214	214	214	214	214	214	100.00	0.00
Float on Escrows on Owned Mortgages	11	17	25	33	40			-38.53
LESS: Value of Servicing on Mortgages Serviced by Others	-11	-11	-14	-17	-17			-10.53
TOTAL MORTGAGE LOANS AND SECURITIES	**99,228**	**98,237**	**96,883**	**95,355**	**93,564**	**95,344**	**103.03**	**1.19**

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ASSETS (cont.)								
NONMORTGAGE LOANS								
Commercial Loans								
Adjustable-Rate	718	717	716	714	713	718	99.93	0.18
Fixed-Rate	205	198	191	185	180	182	108.44	3.30
Consumer Loans								
Adjustable-Rate	868	867	865	863	861	831	104.26	0.17
Fixed-Rate	397	390	384	378	372	391	99.77	1.63
Other Assets Related to Nonmortgage Loans and Securities								
Net Nonperforming Nonmortgage Loans	-27	-27	-26	-26	-26	-27	0.00	0.76
Accrued Interest Receivable	14	14	14	14	14	14	100.00	0.00
TOTAL NONMORTGAGE LOANS	**2,175**	**2,160**	**2,144**	**2,128**	**2,114**	**2,110**	**102.34**	**0.72**
CASH, DEPOSITS, AND SECURITIES								
Cash, Non-Int-Earning Deposits, Overnight Fed Funds & Repos	1,333	1,333	1,333	1,333	1,333	1,333	100.00	0.00
Equities and All Mutual Funds	14	14	14	13	13	14	100.00	1.60
Zero-Coupon Securities	0	0	0	0	0	0	0.00	0.05
Government and Agency Securities	1,676	1,658	1,635	1,613	1,591	1,647	100.66	1.23
Term Fed Funds, Term Repos	9,182	9,178	9,159	9,139	9,120	9,174	100.04	0.13
Munis, Mtg-Backed Bonds, Corporates, Commercial Paper	6,768	6,628	6,492	6,360	6,232	6,945	95.44	2.08
Mortgage-Derivative and Structured Securities								
Valued by OTS	0	0	0	0	0	0	0.00	0.00
Valued by Institution	15,282	15,051	14,655	14,067	13,615	15,754	95.54	2.08
Structured Securities (Complex)	325	322	312	304	296	321	100.33	1.89
LESS: Valuation Allowances for Investment Securities	0	0	0	0	0	0	0.00	0.00
TOTAL CASH, DEPOSITS, AND SECURITIES	**34,579**	**34,184**	**33,600**	**32,830**	**32,201**	**35,187**	**97.15**	**1.43**

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ASSETS (cont.)								
REAL ASSETS, INVESTMENTS IN UNCONSOLIDATED SUBSIDIARIES, ETC.								
Repossessed Assets	450	450	450	450	450	450	100.00	0.00
Real Estate Held for Investment	1	1	1	1	1	1	100.00	0.00
Investment in Unconsolidated Subsidiaries	123	115	108	100	92	115	100.00	6.80
Office Premises and Equipment	318	318	318	318	318	318	100.00	0.00
TOTAL REAL ASSETS, ETC.	**891**	**884**	**876**	**868**	**860**	**884**	**100.00**	**0.89**
MORTGAGE LOANS SERVICED FOR OTHERS								
Fixed-Rate Servicing	635	835	1,068	1,251	1,333			-25.97
Adjustable-Rate Servicing	763	770	831	929	930			-4.45
Float on Mortgages Serviced for Others	656	714	800	884	941			-10.08
TOTAL MORTGAGE LOANS SERVICED FOR OTHERS	**2,053**	**2,319**	**2,699**	**3,064**	**3,204**			**-13.93**
OTHER ASSETS								
Purchased and Excess Servicing						1,201		
Margin Account	0	0	0	0	0	0	0.00	0.00
Miscellaneous I	11,202	11,202	11,202	11,202	11,202	11,202	100.00	0.00
Miscellaneous II						206		
Deposit Intangibles								
Retail CD Intangible	13	14	21	25	28			-30.05
Transaction Account Intangible	335	545	747	942	1,144			-37.74
MMDA Intangible	791	1,145	1,501	1,841	2,171			-30.99
Passbook Account Intangible	319	481	637	780	933			-33.10
Non-Interest-Bearing Account Intangible	21	54	85	115	143			-60.21
TOTAL OTHER ASSETS	**12,681**	**13,441**	**14,193**	**14,905**	**15,622**	**12,610**		
Miscellaneous Assets								
Unrealized Gains Less Unamortized Yield Adjustments						-4,794		
TOTAL ASSETS	**151,607**	**151,225**	**150,395**	**149,150**	**147,565**	**141,341**	**107/105*** **	**0.40/0.92*** **

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LIABILITIES								
DEPOSITS								
Fixed-Maturity								
Fixed-Rate Maturing in 12 Months or Less	17,128	17,102	17,050	16,999	16,949	16,920	101.08	0.23
Fixed-Rate Maturing in 13 Months or More	3,560	3,470	3,386	3,312	3,252	3,249	106.82	2.50
Variable-Rate	18	18	18	17	17	17	101.04	0.58
Demand								
Transaction Accounts	8,392	8,392	8,392	8,392	8,392	8,392	100/94*	0.00/2.62*
MMDAs	27,993	27,993	27,993	27,993	27,993	27,993	100/96*	0.00/1.32*
Passbook Accounts	7,134	7,134	7,134	7,134	7,134	7,134	100/93*	0.00/2.39*
Non-Interest-Bearing Accounts	1,378	1,378	1,378	1,378	1,378	1,378	100/96*	0.00/2.43*
TOTAL DEPOSITS	**65,601**	**65,487**	**65,350**	**65,224**	**65,115**	**65,083**	**101/97***	**0.19/1.40***
BORROWINGS								
Fixed-Maturity								
Fixed-Rate Maturing in 36 Months or Less	12,517	12,356	12,197	12,042	11,889	11,963	103.28	1.29
Fixed-Rate Maturing in 37 Months or More	2,006	1,877	1,761	1,656	1,561	1,662	112.92	6.51
Variable-Rate	44,637	44,628	44,595	44,562	44,528	44,589	100.09	0.05
TOTAL BORROWINGS	**59,159**	**58,861**	**58,554**	**58,260**	**57,979**	**58,214**	**101.11**	**0.51**
OTHER LIABILITIES								
Escrow Accounts								
For Mortgages	639	639	639	639	639	639	100.00	0.00
Other Escrow Accounts	20	20	19	18	18	22	90.93	3.05
Miscellaneous Other Liabilities								
Collateralized Mortgage Securities Issued	0	0	0	0	0	0	0.00	0.00
Miscellaneous I	1,227	1,227	1,227	1,227	1,227	1,227	100.00	0.00
Miscellaneous II	0	0	0	0	0	75		
TOTAL OTHER LIABILITIES	**1,887**	**1,887**	**1,886**	**1,885**	**1,885**	**1,963**	**96.09**	**0.03**
Other Liabilities not Included Above								
Self-Valued	1,878	1,889	1,853	1,765	1,676	1,822	103.64	0.67
Unamortized Yield Adjustments						407		
TOTAL LIABILITIES	**128,526**	**128,123**	**127,642**	**127,135**	**126,655**	**127,490**	**100/99****	**0.34/0.96****

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FINANCIAL DERIVATIVES AND OFF-BALANCE-SHEET POSITIONS								
OPTIONAL COMMITMENTS TO ORIGINATE								
FRMs and Balloon/2-Step Mortgages	27	7	-24	-57	-89			
ARMs	3	1	-5	-13	-23			
Other Mortgages	4	0	-8	-18	-30			
FIRM COMMITMENTS								
Purchase/Originate Mortgages and MBS	51	7	-45	-99	-153			
Sell Mortgages and MBS	-76	32	164	302	436			
Purchase Non-Mortgage Items	0	0	0	0	-1			
Sell Non-Mortgage Items	0	0	0	0	1			
INTEREST-RATE SWAPS, SWAPTIONS								
Pay Fixed, Receive Floating Swaps	-1	3	6	9	12			
Pay Floating, Receive Fixed Swaps	16	12	9	5	2			
Basis Swaps	0	0	0	0	0			
Swaptions	0	0	0	0	0			
OTHER								
Options on Mortgages and MBS	0	0	0	1	1			
Interest-Rate Caps	0	1	1	3	5			
Interest-Rate Floors	0	0	0	0	0			
Futures	0	0	0	0	1			
Options on Futures	1	0	0	0	0			
Construction LIP	3	2	1	0	-1			
Self-Valued	-172	-74	-25	-37	-47			
TOTAL OFF-BALANCE-SHEET POSITIONS	**-145**	**-10**	**77**	**97**	**114**			

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NET PORTFOLIO VALUE								
TOTAL ASSETS	151,607	151,225	150,395	149,150	147,565	141,341	107/105***	0.40/0.92***
MINUS TOTAL LIABILITIES	128,526	128,123	127,642	127,135	126,655	127,490	100/99**	0.34/0.96**
PLUS OFF-BALANCE-SHEET POSITIONS	-145	-10	77	97	114			
TOTAL NET PORTFOLIO VALUE #	22,936	23,092	22,829	22,112	21,024	13,851	166.72	0.23

* 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	$4,367	$3,308	$3,598	$4,455	$893
WARM	407 mo	377 mo	332 mo	335 mo	339 mo
WAC	3.99%	5.46%	6.57%	7.39%	8.37%
Amount of these that is FHA or VA Guaranteed	$164	$120	$8	$2	$0
Securities Backed by Conventional Mortgages	$22	$111	$48	$2	$2
WARM	328 mo	324 mo	333 mo	345 mo	147 mo
Weighted Average Pass-Through Rate	4.50%	5.37%	6.07%	7.50%	9.39%
Securities Backed by FHA or VA Mortgages	$4	$8	$6	$1	$0
WARM	356 mo	356 mo	149 mo	235 mo	248 mo
Weighted Average Pass-Through Rate	4.50%	5.07%	6.22%	7.32%	8.00%
15-YEAR MORTGAGES AND MBS					
Mortgage Loans	$421	$444	$179	$41	$10
WAC	4.65%	5.44%	6.39%	7.35%	8.79%
Mortgage Securities	$302	$375	$52	$2	$1
Weighted Average Pass-Through Rate	4.41%	5.27%	6.03%	7.04%	8.90%
WARM (of 15-Year Loans and Securities)	149 mo	155 mo	153 mo	156 mo	143 mo
BALLOON MORTGAGES AND MBS					
Mortgage Loans	$70	$399	$1,153	$606	$114
WAC	3.66%	5.56%	6.53%	7.36%	8.53%
Mortgage Securities	$11	$5	$1	$0	$0
Weighted Average Pass-Through Rate	4.09%	5.81%	6.06%	0.00%	0.00%
WARM (of Balloon Loans and Securities)	57 mo	81 mo	88 mo	85 mo	104 mo

Total Fixed-Rate, Single-Family, First Mortgage Loans, and Mortgage-Backed Securities	**$21,012**

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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	$3,288	$8
WAC	0.00%	0.00%	0.00%	7.23%	7.15%
Non-Teaser ARMs					
Balances of All Non-Teaser ARMs	$2,415	$5,030	$4,590	$33,614	$2,899
Weighted Average Margin	307 bp	226 bp	262 bp	299 bp	280 bp
WAC	4.65%	5.32%	6.65%	5.91%	5.99%
WARM	179 mo	332 mo	340 mo	315 mo	249 mo
Weighted Average Time Until Next Payment Reset	4 mo	39 mo	48 mo	7 mo	14 mo

Total Adjustable-Rate, Single-Family, First Mortgage Loans & Mortgage-Backed Securities **$51,844**

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	$14	$11	$1	$18	$145
Weighted Average Distance from Lifetime Cap	184 bp	186 bp	13 bp	22 bp	14 bp
Balances With Coupon 201-400 bp from Lifetime Cap	$26	$104	$177	$463	$49
Weighted Average Distance from Lifetime Cap	313 bp	377 bp	361 bp	381 bp	346 bp
Balances With Coupon Over 400 bp from Lifetime Cap	$2,182	$4,910	$4,410	$36,396	$2,710
Weighted Average Distance from Lifetime Cap	842 bp	520 bp	622 bp	591 bp	554 bp
Balances Without Lifetime Cap	$193	$5	$2	$25	$2
ARM Cap and Floor Detail					
Balances Subject to Periodic Rate Caps	$261	$5,001	$3,278	$8	$1,571
Weighted Average Periodic Rate Cap	164 bp	202 bp	193 bp	189 bp	196 bp
Balances Subject to Periodic Rate Floors	$293	$4,926	$3,213	$8	$1,556
MBS Included in ARM Balances	$163	$882	$55	$2	$15

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MULTIFAMILY AND NONRESIDENTIAL MORTGAGE LOANS AND SECURITIES	Balloons	Fully Amortizing
Adjustable-Rate:		
Balances	$2,718	$10,011
WARM	113 mo	183 mo
Remaining Term to Full Amortization	322 mo	
Rate Index Code	0	0
Margin	173 bp	261 bp
Reset Frequency	13 mo	6 mo
MEMO: ARMs within 300 bp of Lifetime Cap		
Balances	$71	$229
Wghted Average Distance to Lifetime Cap	70 bp	114 bp
Fixed-Rate:		
Balances	$479	$411
WARM	61 mo	184 mo
Remaining Term to Full Amortization	293 mo	
WAC	6.60%	6.86%

CONSTRUCTION AND LAND LOANS	Adjustable Rate	Fixed Rate
Balances	$958	$345
WARM	46 mo	11 mo
Rate Index Code	0	
Margin in Column 1; WAC in Column 2	120 bp	7.12%
Reset Frequency	4 mo	

SECOND MORTGAGE LOANS AND SECURITIES	Adjustable Rate	Fixed Rate
Balances	$6,534	$505
WARM	273 mo	200 mo
Rate Index Code	0	
Margin in Column 1; WAC in Column 2	54 bp	7.86%
Reset Frequency	1 mo	

COMMERCIAL LOANS	Adjustable Rate	Fixed Rate
Balances	$718	$182
WARM	23 mo	49 mo
Margin in Column 1; WAC in Column 2	289 bp	6.23%
Reset Frequency	2 mo	
Rate Index Code	0	

CONSUMER LOANS	Adjustable Rate	Fixed Rate
Balances	$831	$391
WARM	96 mo	68 mo
Rate Index Code	0	
Margin in Column 1; WAC in Column 2	706 bp	7.31%
Reset Frequency	1 mo	

MORTGAGE-DERIVATIVE SECURITIES -- BOOK VALUE	High Risk	Low Risk
Collateralized Mortgage Obligations:		
Floating Rate	$837	$6,351
Fixed Rate		
Remaining WAL <= 5 Years	$3,320	$3,129
Remaining WAL 5-10 Years	$722	$577
Remaining WAL Over 10 Years	$48	
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	$46
WAC	0.00%	2.68%
Principal-Only MBS	$8	$14
WAC	6.10%	6.36%
Total Mortgage-Derivative Securities - Book Value	$4,936	$10,118

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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	$14,373	$37,889	$57,606	$17,894	$3,214
WARM	334 mo	298 mo	317 mo	315 mo	272 mo
Weighted Average Servicing Fee	35 bp	30 bp	29 bp	32 bp	32 bp
Total Number of Fixed Rate Loans Serviced that are:					
Conventional	630 loans				
FHA/VA	12 loans				
Subserviced by Others	7 loans				

	Index on Serviced Loan	
	Current Market	Lagging Market
Adjustable-Rate Mortgage Loan Servicing		
Balances Serviced	$77,685	$43,306
WARM (in months)	240 mo	320 mo
Weighted Average Servicing Fee	29 bp	34 bp

Total # of Adjustable-Rate Loans Serviced	495 loans
Number of These Subserviced by Others	4 loans

Total Balances of Mortgage Loans Serviced for Others	**$251,966**

CASH, DEPOSITS, AND SECURITIES

	Balances	WAC	WARM
Cash, Non-Interest-Earning Demand Deposits, Overnight Fed Funds, Overnight Repos	$1,333		
Equity Securities (including Mutual Funds) Subject to SFAS No. 115	$14		
Zero-Coupon Securities	$0	0.32%	1 mo
Government & Agency Securities	$1,647	1.37%	17 mo
Term Fed Funds, Term Repos, and Interest-Earning Deposits	$9,174	0.59%	3 mo
Other (Munis, Mortgage-Backed Bonds, Corporate Securities, Commercial Paper, etc.)	$6,945	1.58%	26 mo
Memo: Complex Securities (from supplemental reporting)	$321		

Total Cash, Deposits, and Securities	**$19,433**

AGGREGATE SCHEDULE CMR REPORT

ASSETS (continued)

Area: FHLB 11th District
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ITEMS RELATED TO MORTAGE LOANS AND SECURITIES	
Nonperforming Loans	$12,531
Accrued Interest Receivable	$482
Advances for Taxes and Insurance	$214
Less: Unamortized Yield Adjustments	$4,794
Valuation Allowances	$12,701
Unrealized Gains (Losses)	$-11

ITEMS RELATED TO NONMORTAGE LOANS AND SECURITIES	
Nonperforming Loans	$38
Accrued Interest Receivable	$14
Less: Unamortized Yield Adjustments	$-1
Valuation Allowances	$64
Unrealized Gains (Losses)	$0

OTHER ITEMS	
Real Estate Held for Investment	$1
Repossessed Assets	$450
Equity Assets Not Subject to SFAS No. 115 (Excluding FHLB Stock)	$115
Office Premises and Equipment	$318
Items Related to Certain Investment Securities	
Unrealized Gains (Losses)	$19
Less: Unamortized Yield Adjustments	$8
Valuation Allowances	$0
Other Assets	
Servicing Assets, Interest-Only Strip Receivables, and Certain Other Instruments	$1,201
Miscellaneous I	$11,202
Miscellaneous II	$206
TOTAL ASSETS	**$140,640**

MEMORANDUM ITEMS	
Mortgage "Warehouse" Loans Reported as Mortgage Loans at SC26	$191
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	$2
Mortgage-Related Mututal Funds	$12
Mortgage Loans Serviced by Others:	
Fixed-Rate Mortgage Loans Serviced	$879
Weighted Average Servicing Fee	16 bp
Adjustable-Rate Mortgage Loans Serviced	$4,001
Weighted Average Servicing Fee	12 bp
Credit-Card Balances Expected to Pay Off in Grace Period	$79

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	$6,594	$443	$39	$39
WAC	2.90%	4.45%	4.36%	
WARM	2 mo	2 mo	2 mo	
Balances Maturing in 4 to 12 Months	$8,488	$1,267	$88	$140
WAC	2.53%	3.84%	4.53%	
WARM	7 mo	8 mo	7 mo	
Balances Maturing in 13 to 36 Months		$1,827	$431	$4
WAC		3.59%	4.59%	
WARM		19 mo	27 mo	
Balances Maturing in 37 or More Months			$991	$2
WAC			4.58%	
WARM			49 mo	
Total Fixed-Rate, Fixed Maturity Deposits:			**$20,169**	

MEMO: FIXED-RATE, FIXED-MATURITY DEPOSITS DETAIL

	Original Maturity in Months		
	12 or Less	13 to 36	37 or More
Balances in Brokered Deposits	$2,267	$1,232	$919
Deposits with Early-Withdrawal Penalties Stated in Terms of Months of Forgone Interest:			
Balances Subject to Penalty	$9,743	$1,769	$591
Penalty in Months of Forgone Interest	3.61 mo	5.41 mo	5.90 mo
Balances in New Accounts	$2,053	$474	$39

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%	$690	$1,548	$97	1.78%
3.00 to 3.99%	$126	$2,750	$138	3.61%
4.00 to 4.99%	$221	$4,394	$500	4.60%
5.00 to 5.99%	$476	$1,706	$496	5.21%
6.00 to 6.99%	$0	$30	$362	6.49%
7.00 to 7.99%	$0	$19	$68	7.20%
8.00 to 8.99%	$0	$3	$1	8.41%
9.00 and Above	$0	$0	$0	0.00%
WARM	1 mo	18 mo	101 mo	
Total Fixed-Rate, Fixed-Maturity Borrowings			**$13,626**	

MEMOS

Variable-Rate Borrowings and Structured Advances (from Supplemental Reporting)	$46,429
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	$8,392	1.12%	$861
Money Market Deposit Accounts (MMDAs)	$27,993	0.25%	$4,124
Passbook Accounts	$7,134	1.36%	$3,702
Non-Interest-Bearing Non-Maturity Deposits	$1,378		$29
ESCROW ACCOUNTS			
Escrow for Mortgages Held in Portfolio	$164	0.07%	
Escrow for Mortgages Serviced for Others	$475	0.00%	
Other Escrows	$22	0.04%	
TOTAL NON-MATURITY DEPOSITS & ESCROW ACCOUNTS	$45,557		
UNAMORTIZED YIELD ADJUSTMENTS ON DEPOSITS	$72		
UNAMORTIZED YIELD ADJUSTMENTS ON BORROWINGS	$335		
OTHER LIABILITIES			
Collateralized Mortgage Securities Issued	$0		
Miscellaneous I	$1,227		
Miscellaneous II	$75		
TOTAL LIABILITIES	**$127,490**		

MINORITY INTEREST AND CAPITAL

MINORITY INTEREST IN CONSOLIDATED SUBSIDIARIES	$0
EQUITY CAPITAL	$13,151
TOTAL LIABILITIES, MINORITY INTEREST, AND CAPITAL	**$140,640**

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		$35
1006	Opt commitment to orig 6-mo or 1-yr Treasury/LIBOR ARMs		$309
1010	Opt commitment to orig 5- or 7-yr Balloon or 2-step mtgs		$66
1012	Opt commitment to orig 10-, 15-, or 20-year FRMs	7	$121
1014	Opt commitment to orig 25- or 30-year FRMs	9	$688
1016	Opt commitment to orig "other" Mortgages	9	$439
2026	Commit/sell 6-mo or 1-yr Treas/LIBOR ARM lns, svc retained		$174
2032	Commit/sell 10-, 15-, or 20-yr FRM loans, svc retained		$2
2034	Commit/sell 25- to 30-yr FRM loans, svc retained		$22
2036	Commit/sell "other" Mortgage loans, svc retained		$110
2054	Commit/purchase 25- to 30-year FRM MBS		$695
2072	Commit/sell 10-, 15-, or 20-yr FRM MBS		$142
2074	Commit/sell 25- or 30-yr FRM MBS		$2,062
2126	Commit/sell 6-mo or 1-yr Treas/LIBOR ARM lns, svc released		$0
2128	Commit/sell 3- or 5-yr Treasury ARM loans, svc released		$1
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		$70
2134	Commit/sell 25- or 30-yr FRM loans, svc released		$291
2136	Commit/sell "other" Mortgage loans, svc released		$2
2206	Firm commit/originate 6-mo or 1-yr Treas or LIBOR ARM lns		$1
2208	Firm commit/originate 3- or 5-yr Treasury ARM loans		$18
2210	Firm commit/orig 5- or 7-yr Balloon or 2-step mtg lns		$339
2212	Firm commit/originate 10-, 15-, or 20-year FRM loans		$4
2214	Firm commit/originate 25- or 30-year FRM loans		$26
2216	Firm commit/originate "other" Mortgage loans	6	$126
3034	Option to sell 25- or 30-year FRMs		$8
4002	Commit/purchase non-Mortgage financial assets		$12
4022	Commit/sell non-Mortgage financial assets		$258

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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
4026	Commit/sell "other" liabilities		$5
5004	IR swap: pay fixed, receive 3-month LIBOR		$60
5024	IR swap: pay 1-month LIBOR, receive fixed		$800
6002	Interest rate Cap based on 1-month LIBOR		$915
8046	Short futures contract on 3-month Eurodollar		$81
9016	Long call option on 3-mo Eurodollar futures contract		$75
9502	Fixed-rate construction loans in process	7	$104
9512	Adjustable-rate construction loans in process	9	$80

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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		$70
105	Multi/nonres mtg lns; adj Balloon > 300 bp to Life Cap		$795
106	Multi/nonres mtg lns; adj Balloon w/no Lifetime Cap		$123
110	Multi/nonres mtg lns; adj f/amort < 300 bp to Life Cap		$164
115	Multi/nonres mtg lns; adj f/amort > 300 bp to Life Cap		$3,033
116	Multi/nonres mtg lns; adj fully amort w/no Life Cap		$133
183	Consumer loans; auto loans and leases		$2
187	Consumer loans; recreational vehicles		$48
189	Consumer loans; other		$0
200	Variable-rate, fixed-maturity CDs		$17
220	Variable-rate FHLB advances		$15,374
299	Other variable-rate		$29,215

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	10	$321	$325	$322	$312	$304	$296
123 - Mortgage Derivatives - M/V estimate	12	$15,754	$15,282	$15,051	$14,655	$14,067	$13,615
129 - Mortgage-Related Mutual Funds - M/V estimate		$7	$7	$7	$7	$7	$7
280 - FHLB putable advance-M/V estimate		$185	$199	$196	$192	$189	$187
282 - FHLB callable advance-M/V estimate		$251	$253	$252	$249	$245	$239
290 - Other structured borrowings - M/V estimate		$1,387	$1,425	$1,441	$1,411	$1,332	$1,251
500 - Other OBS Positions w/o contract code or exceeds 16 positions		$1,183	$-172	$-74	$-25	$-37	$-47