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: 21** **June 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	15,974	-2,288	-13 %	15.24 %	-163 bp
+200 bp	17,082	-1,179	-6 %	16.07 %	-80 bp
+100 bp	17,858	-404	-2 %	16.61 %	-26 bp
0 bp	18,262			16.87 %	
-100 bp	18,919	657	+4 %	17.32 %	+45 bp

Risk Measure for a Given Rate Shock

	6/30/2011	3/31/2011	6/30/2010
Pre-shock NPV Ratio: NPV as % of PV Assets	16.87 %	17.21 %	18.48 %
Post-shock NPV Ratio	16.07 %	16.21 %	18.22 %
Sensitivity Measure: Decline in NPV Ratio	80 bp	99 bp	26 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: 9/28/2011 8:12:45 AM | **Amounts in Millions** | **Data as of: 9/27/2011**

	-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	3,155	3,051	2,916	2,761	2,598	3,064	99.60	3.93
30-Year Mortgage Securities	166	162	153	143	133	157	102.94	4.08
15-Year Mortgages and MBS	5,488	5,364	5,158	4,933	4,708	5,145	104.26	3.08
Balloon Mortgages and MBS	2,748	2,704	2,639	2,574	2,505	2,698	100.22	2.01
Adjustable-Rate Single-Family First-Mortgage Loans and MBS: Current Market Index ARMs								
6 Month or Less Reset Frequency	2,731	2,755	2,741	2,718	2,691	2,613	105.41	-0.18
7 Month to 2 Year Reset Frequency	6,183	6,182	6,138	6,012	5,862	5,914	104.54	0.36
2+ to 5 Year Reset Frequency	1,378	1,372	1,361	1,351	1,338	1,293	106.15	0.61
Adjustable-Rate Single-Family First-Mortgage Loans and MBS: Lagging Market Index ARMs								
1 Month Reset Frequency	1,474	1,469	1,452	1,434	1,413	1,366	107.52	0.73
2 Month to 5 Year Reset Frequency	2,252	2,234	2,201	2,166	2,123	2,159	103.49	1.13
Multifamily and Nonresidential Mortgage Loans and Securities								
Adjustable-Rate, Balloons	1,611	1,596	1,581	1,566	1,552	1,595	100.07	0.93
Adjustable-Rate, Fully Amortizing	7,281	7,210	7,142	7,054	6,914	7,222	99.84	0.96
Fixed-Rate, Balloon	968	928	888	851	816	858	108.18	4.29
Fixed-Rate, Fully Amortizing	1,172	1,094	1,022	958	900	1,037	105.46	6.84
Construction and Land Loans								
Adjustable-Rate	157	156	155	154	154	157	99.56	0.47
Fixed-Rate	81	80	78	77	75	81	99.44	1.78
Second-Mortgage Loans and Securities								
Adjustable-Rate	4,826	4,818	4,804	4,791	4,778	4,810	100.16	0.22
Fixed-Rate	222	218	213	208	203	198	109.86	2.10
Other Assets Related to Mortgage Loans and Securities								
Net Nonperforming Mortgage Loans	4,301	4,243	4,162	4,081	4,000	4,243	100.00	1.64
Accrued Interest Receivable	220	220	220	220	220	220	100.00	0.00
Advance for Taxes/Insurance	10	10	10	10	10	10	100.00	0.00
Float on Escrows on Owned Mortgages	4	7	11	14	18			-41.91
LESS: Value of Servicing on Mortgages Serviced by Others	-31	-30	-44	-45	-44			-21.76
TOTAL MORTGAGE LOANS AND SECURITIES	**46,458**	**45,905**	**45,090**	**44,122**	**43,055**	**44,840**	**102.37**	**1.49**

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ASSETS (cont.)								
NONMORTGAGE LOANS								
Commercial Loans								
Adjustable-Rate	257	256	255	254	253	258	99.38	0.35
Fixed-Rate	340	328	317	308	299	308	106.54	3.37
Consumer Loans								
Adjustable-Rate	1,162	1,162	1,161	1,159	1,158	1,186	98.00	0.06
Fixed-Rate	397	393	388	382	377	394	99.72	1.17
Other Assets Related to Nonmortgage Loans and Securities								
Net Nonperforming Nonmortgage Loans	4	4	5	5	5	4	100.00	-3.47
Accrued Interest Receivable	6	6	6	6	6	6	100.00	0.00
TOTAL NONMORTGAGE LOANS	**2,166**	**2,150**	**2,131**	**2,114**	**2,098**	**2,156**	**99.71**	**0.80**
CASH, DEPOSITS, AND SECURITIES								
Cash, Non-Int-Earning Deposits, Overnight Fed Funds & Repos	587	587	587	587	587	587	100.00	0.00
Equities and All Mutual Funds	8	8	7	7	7	8	100.00	2.30
Zero-Coupon Securities	0	0	0	0	0	0	0.00	0.08
Government and Agency Securities	3,001	2,888	2,779	2,675	2,576	2,922	98.84	3.85
Term Fed Funds, Term Repos	10,700	10,698	10,671	10,643	10,616	10,692	100.06	0.14
Munis, Mtg-Backed Bonds, Corporates, Commercial Paper	5,241	4,872	4,531	4,216	3,925	5,941	82.01	7.29
Mortgage-Derivative and Structured Securities								
Valued by OTS	0	0	0	0	0	0	0.00	0.00
Valued by Institution	30,948	30,416	29,545	28,523	27,453	30,222	100.64	2.31
Structured Securities (Complex)	535	530	521	501	486	528	100.28	1.30
LESS: Valuation Allowances for Investment Securities	0	0	0	0	0	0	0.00	0.00
TOTAL CASH, DEPOSITS, AND SECURITIES	**51,021**	**49,999**	**48,641**	**47,152**	**45,650**	**50,900**	**98.23**	**2.38**

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	-100 bp	Base Case 0 bp	+100 bp	+200 bp	+300 bp	FaceValue	BC/FV	Eff.Dur.
ASSETS (cont.)								
REAL ASSETS, INVESTMENTS IN UNCONSOLIDATED SUBSIDIARIES, ETC.								
Repossessed Assets	353	353	353	353	353	353	100.00	0.00
Real Estate Held for Investment	2	2	2	2	2	2	100.00	0.00
Investment in Unconsolidated Subsidiaries	113	106	99	92	84	106	100.00	6.80
Office Premises and Equipment	156	156	156	156	156	156	100.00	0.00
TOTAL REAL ASSETS, ETC.	**625**	**617**	**610**	**603**	**596**	**617**	**100.00**	**1.17**
MORTGAGE LOANS SERVICED FOR OTHERS								
Fixed-Rate Servicing	336	443	526	580	613			-21.48
Adjustable-Rate Servicing	350	364	483	492	482			-18.30
Float on Mortgages Serviced for Others	316	352	414	453	483			-14.00
TOTAL MORTGAGE LOANS SERVICED FOR OTHERS	**1,002**	**1,159**	**1,424**	**1,525**	**1,578**			**-18.21**
OTHER ASSETS								
Purchased and Excess Servicing						442		
Margin Account	0	0	0	0	0	0	0.00	0.00
Miscellaneous I	5,946	5,946	5,946	5,946	5,946	5,946	100.00	0.00
Miscellaneous II						233		
Deposit Intangibles								
Retail CD Intangible	22	23	40	46	52			-38.12
Transaction Account Intangible	390	541	843	1,128	1,398			-41.89
MMDA Intangible	1,139	1,253	1,825	2,371	2,879			-27.33
Passbook Account Intangible	479	617	908	1,180	1,431			-34.79
Non-Interest-Bearing Account Intangible	-6	30	67	102	135			-120.99
TOTAL OTHER ASSETS	**7,971**	**8,410**	**9,629**	**10,773**	**11,842**	**6,620**		
Miscellaneous Assets								
Unrealized Gains Less Unamortized Yield Adjustments						-4,432		
TOTAL ASSETS	**109,242**	**108,241**	**107,524**	**106,289**	**104,818**	**100,702**	**107/105*** **	**0.79/1.61*** **

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LIABILITIES								
DEPOSITS								
Fixed-Maturity								
Fixed-Rate Maturing in 12 Months or Less	11,826	11,820	11,779	11,739	11,700	11,740	100.67	0.20
Fixed-Rate Maturing in 13 Months or More	4,255	4,176	4,076	3,982	3,895	3,993	104.58	2.14
Variable-Rate	45	45	45	45	45	45	100.05	0.01
Demand								
Transaction Accounts	12,165	12,165	12,165	12,165	12,165	12,165	100/96*	0.00/1.95*
MMDAs	38,969	38,969	38,969	38,969	38,969	38,969	100/97*	0.00/0.91*
Passbook Accounts	12,259	12,259	12,259	12,259	12,259	12,259	100/95*	0.00/1.84*
Non-Interest-Bearing Accounts	1,561	1,561	1,561	1,561	1,561	1,561	100/98*	0.00/2.37*
TOTAL DEPOSITS	**81,079**	**80,994**	**80,854**	**80,719**	**80,593**	**80,732**	**100/97***	**0.14/1.20***
BORROWINGS								
Fixed-Maturity								
Fixed-Rate Maturing in 36 Months or Less	5,625	5,600	5,562	5,523	5,486	5,532	101.24	0.56
Fixed-Rate Maturing in 37 Months or More	437	417	399	381	364	385	108.37	4.62
Variable-Rate	417	417	417	417	417	417	100.00	0.00
TOTAL BORROWINGS	**6,480**	**6,435**	**6,378**	**6,322**	**6,267**	**6,334**	**101.59**	**0.79**
OTHER LIABILITIES								
Escrow Accounts								
For Mortgages	416	416	416	416	416	416	100.00	0.00
Other Escrow Accounts	75	72	70	68	66	78	92.99	3.01
Miscellaneous Other Liabilities								
Collateralized Mortgage Securities Issued	747	747	747	747	747	747	100.00	0.00
Miscellaneous I	718	718	718	718	718	718	100.00	0.00
Miscellaneous II	0	0	0	0	0	679		
TOTAL OTHER LIABILITIES	**1,957**	**1,955**	**1,952**	**1,950**	**1,948**	**2,639**	**74.06**	**0.11**
Other Liabilities not Included Above								
Self-Valued	485	472	453	432	412	456	103.51	3.41
Unamortized Yield Adjustments						31		
TOTAL LIABILITIES	**90,001**	**89,856**	**89,637**	**89,424**	**89,221**	**90,193**	**100/97****	**0.20/1.16****

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FINANCIAL DERIVATIVES AND OFF-BALANCE-SHEET POSITIONS								
OPTIONAL COMMITMENTS TO ORIGINATE								
FRMs and Balloon/2-Step Mortgages	6	-12	-42	-72	-101			
ARMs	3	3	3	2	0			
Other Mortgages	1	0	-1	-2	-3			
FIRM COMMITMENTS								
Purchase/Originate Mortgages and MBS	5	4	1	-2	-5			
Sell Mortgages and MBS	-12	-3	14	32	49			
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	-119	-10	92	189	283			
Pay Floating, Receive Fixed Swaps	0	0	0	0	0			
Basis Swaps	0	0	0	0	0			
Swaptions	0	0	0	0	0			
OTHER								
Options on Mortgages and MBS	0	0	0	0	0			
Interest-Rate Caps	0	0	0	0	0			
Interest-Rate Floors	0	0	0	0	0			
Futures	0	0	0	0	0			
Options on Futures	0	0	0	0	0			
Construction LIP	-1	-1	-2	-3	-3			
Self-Valued	-205	-104	-94	73	156			
TOTAL OFF-BALANCE-SHEET POSITIONS	**-322**	**-123**	**-30**	**217**	**377**			

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NET PORTFOLIO VALUE								
TOTAL ASSETS	109,242	108,241	107,524	106,289	104,818	100,702	107/105***	0.79/1.61***
MINUS TOTAL LIABILITIES	90,001	89,856	89,637	89,424	89,221	90,193	100/97**	0.20/1.16**
PLUS OFF-BALANCE-SHEET POSITIONS	-322	-123	-30	217	377			
TOTAL NET PORTFOLIO VALUE #	18,919	18,262	17,858	17,082	15,974	10,509	173.77	2.91

* 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	$1,381	$442	$828	$334	$78
WARM	346 mo	304 mo	304 mo	305 mo	289 mo
WAC	3.05%	5.46%	6.50%	7.33%	8.75%
Amount of these that is FHA or VA Guaranteed	$58	$15	$7	$0	$0
Securities Backed by Conventional Mortgages	$141	$11	$2	$0	$1
WARM	395 mo	322 mo	299 mo	203 mo	62 mo
Weighted Average Pass-Through Rate	4.40%	5.24%	6.13%	7.47%	9.66%
Securities Backed by FHA or VA Mortgages	$0	$1	$2	$0	$0
WARM	0 mo	96 mo	231 mo	199 mo	0 mo
Weighted Average Pass-Through Rate	0.00%	5.00%	6.07%	7.31%	0.00%
15-YEAR MORTGAGES AND MBS					
Mortgage Loans	$519	$160	$114	$27	$8
WAC	4.22%	5.40%	6.49%	7.38%	8.75%
Mortgage Securities	$4,150	$145	$22	$1	$0
Weighted Average Pass-Through Rate	3.98%	5.27%	6.03%	7.06%	8.00%
WARM (of 15-Year Loans and Securities)	169 mo	131 mo	139 mo	135 mo	146 mo
BALLOON MORTGAGES AND MBS					
Mortgage Loans	$1,851	$262	$444	$108	$26
WAC	3.93%	5.38%	6.54%	7.34%	8.67%
Mortgage Securities	$7	$0	$0	$0	$0
Weighted Average Pass-Through Rate	3.50%	0.00%	6.00%	0.00%	0.00%
WARM (of Balloon Loans and Securities)	82 mo	90 mo	105 mo	129 mo	127 mo

Total Fixed-Rate, Single-Family, First Mortgage Loans, and Mortgage-Backed Securities	$11,064

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ASSETS (continued)

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ADJUSTABLE-RATE, SINGLE-FAMILY, FIRST MORTGAGE LOANS AND MORTGAGE-BACKED SECURITIES	Current Market Index ARMs by Coupon Reset Frequency			Lagging Market Index ARMs by Coupon Reset Frequency	
	6 Months or Less	7 Months to 2 Years	2+ Years to 5 Years	1 Month	2 Months to 5 Years
Teaser ARMs					
Balances Currently Subject to Introductory Rates	$0	$0	$0	$0	$0
WAC	0.00%	0.00%	0.00%	0.00%	0.00%
Non-Teaser ARMs					
Balances of All Non-Teaser ARMs	$2,613	$5,914	$1,293	$1,366	$2,159
Weighted Average Margin	303 bp	239 bp	272 bp	306 bp	260 bp
WAC	3.77%	4.95%	6.15%	4.20%	4.83%
WARM	197 mo	319 mo	322 mo	336 mo	348 mo
Weighted Average Time Until Next Payment Reset	4 mo	30 mo	48 mo	7 mo	17 mo

Total Adjustable-Rate, Single-Family, First Mortgage Loans & Mortgage-Backed Securities **$13,345**

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	$1	$2	$12	$1
Weighted Average Distance from Lifetime Cap	70 bp	200 bp	80 bp	4 bp	97 bp
Balances With Coupon 201-400 bp from Lifetime Cap	$27	$75	$4	$32	$14
Weighted Average Distance from Lifetime Cap	370 bp	356 bp	352 bp	373 bp	365 bp
Balances With Coupon Over 400 bp from Lifetime Cap	$2,566	$5,836	$1,285	$1,322	$2,139
Weighted Average Distance from Lifetime Cap	870 bp	547 bp	537 bp	678 bp	624 bp
Balances Without Lifetime Cap	$18	$2	$2	$0	$4
ARM Cap and Floor Detail					
Balances Subject to Periodic Rate Caps	$912	$5,883	$1,276	$4	$1,510
Weighted Average Periodic Rate Cap	161 bp	198 bp	196 bp	136 bp	142 bp
Balances Subject to Periodic Rate Floors	$1,046	$5,706	$1,252	$4	$1,501
MBS Included in ARM Balances	$1	$385	$7	$2	$19

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MULTIFAMILY AND NONRESIDENTIAL MORTGAGE LOANS AND SECURITIES	Balloons	Fully Amortizing
Adjustable-Rate:		
Balances	$1,595	$7,222
WARM	100 mo	298 mo
Remaining Term to Full Amortization	294 mo	
Rate Index Code	0	0
Margin	254 bp	263 bp
Reset Frequency	12 mo	6 mo
MEMO: ARMs within 300 bp of Lifetime Cap		
Balances	$6	$161
Wghted Average Distance to Lifetime Cap	123 bp	218 bp
Fixed-Rate:		
Balances	$858	$1,037
WARM	67 mo	210 mo
Remaining Term to Full Amortization	291 mo	
WAC	6.41%	5.85%

CONSTRUCTION AND LAND LOANS	Adjustable Rate	Fixed Rate
Balances	$157	$81
WARM	124 mo	29 mo
Rate Index Code	0	
Margin in Column 1; WAC in Column 2	154 bp	6.24%
Reset Frequency	4 mo	

SECOND MORTGAGE LOANS AND SECURITIES	Adjustable Rate	Fixed Rate
Balances	$4,810	$198
WARM	275 mo	148 mo
Rate Index Code	0	
Margin in Column 1; WAC in Column 2	6 bp	8.60%
Reset Frequency	1 mo	

COMMERCIAL LOANS	Adjustable Rate	Fixed Rate
Balances	$258	$308
WARM	67 mo	60 mo
Margin in Column 1; WAC in Column 2	208 bp	4.78%
Reset Frequency	4 mo	
Rate Index Code	0	

CONSUMER LOANS	Adjustable Rate	Fixed Rate
Balances	$1,186	$394
WARM	63 mo	56 mo
Rate Index Code	0	
Margin in Column 1; WAC in Column 2	493 bp	6.65%
Reset Frequency	1 mo	

MORTGAGE-DERIVATIVE SECURITIES -- BOOK VALUE	High Risk	Low Risk
Collateralized Mortgage Obligations:		
Floating Rate	$515	$11,822
Fixed Rate		
Remaining WAL <= 5 Years	$1,769	$13,841
Remaining WAL 5-10 Years	$1,669	$497
Remaining WAL Over 10 Years	$45	
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	$23
WAC	0.00%	5.95%
Principal-Only MBS	$3	$13
WAC	5.97%	6.20%
Total Mortgage-Derivative Securities - Book Value	$4,002	$26,197

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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	$14,523	$11,190	$19,725	$4,871	$1,190
WARM	334 mo	248 mo	292 mo	286 mo	237 mo
Weighted Average Servicing Fee	32 bp	28 bp	28 bp	29 bp	37 bp
Total Number of Fixed Rate Loans Serviced that are:					
Conventional	230 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	$46,557	$8,077
WARM (in months)	168 mo	307 mo
Weighted Average Servicing Fee	33 bp	37 bp

Total # of Adjustable-Rate Loans Serviced	260 loans
Number of These Subserviced by Others	0 loans

Total Balances of Mortgage Loans Serviced for Others **$106,133**

CASH, DEPOSITS, AND SECURITIES

	Balances	WAC	WARM
Cash, Non-Interest-Earning Demand Deposits, Overnight Fed Funds, Overnight Repos	$587		
Equity Securities Carried at Fair Value	$8		
Zero-Coupon Securities	$0	0.14%	2 mo
Government & Agency Securities	$2,922	1.04%	50 mo
Term Fed Funds, Term Repos, and Interest-Earning Deposits	$10,692	0.37%	3 mo
Other (Munis, Mortgage-Backed Bonds, Corporate Securities, Commercial Paper, etc.)	$5,941	1.17%	95 mo
Memo: Complex Securities (from supplemental reporting)	$528		

Total Cash, Deposits, and Securities **$20,678**

AGGREGATE SCHEDULE CMR REPORT

ASSETS (continued)

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

Nonperforming Loans	$4,596
Accrued Interest Receivable	$220
Advances for Taxes and Insurance	$10
Less: Unamortized Yield Adjustments	$4,465
Valuation Allowances	$353
Unrealized Gains (Losses)	$24

ITEMS RELATED TO NONMORTAGE LOANS AND SECURITIES

Nonperforming Loans	$37
Accrued Interest Receivable	$6
Less: Unamortized Yield Adjustments	$33
Valuation Allowances	$33
Unrealized Gains (Losses)	$0

OTHER ITEMS

Real Estate Held for Investment	$2
Repossessed Assets	$353
Equity Investments Not Carried at Fair Value	$106
Office Premises and Equipment	
	$156
Items Related to Certain Investment Securities	
Unrealized Gains (Losses)	
Less: Unamortized Yield Adjustments	$36
Valuation Allowances	$-6
	$0
Other Assets	
Servicing Assets, Interest-Only Strip Receivables,	
and Certain Other Instruments	$442
Miscellaneous I	
Miscellaneous II	$5,946
	$233

TOTAL ASSETS	**$100,679**

MEMORANDUM ITEMS

Mortgage "Warehouse" Loans Reported as Mortgage Loans at SC26	$58
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	$6
Mortgage Loans Serviced by Others:	
Fixed-Rate Mortgage Loans Serviced	$803
Weighted Average Servicing Fee	11 bp
Adjustable-Rate Mortgage Loans Serviced	$5,573
Weighted Average Servicing Fee	7 bp
Credit-Card Balances Expected to Pay Off in Grace Period	$78

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	$2,693	$1,628	$34	$36
WAC	0.96%	1.61%	5.17%	
WARM	2 mo	2 mo	1 mo	
Balances Maturing in 4 to 12 Months	$5,029	$2,216	$140	$32
WAC	1.10%	1.63%	4.76%	
WARM	7 mo	8 mo	8 mo	
Balances Maturing in 13 to 36 Months		$2,371	$497	$7
WAC		1.58%	3.78%	
WARM		19 mo	25 mo	
Balances Maturing in 37 or More Months			$1,126	$2
WAC			2.92%	
WARM			52 mo	
Total Fixed-Rate, Fixed Maturity Deposits:			**$15,734**	

MEMO: FIXED-RATE, FIXED-MATURITY DEPOSITS DETAIL

	Original Maturity in Months		
	12 or Less	13 to 36	37 or More
Balances in Brokered Deposits	$210	$204	$424
Deposits with Early-Withdrawal Penalties Stated in Terms of Months of Forgone Interest:			
Balances Subject to Penalty	$6,589	$5,931	$1,372
Penalty in Months of Forgone Interest	3.23 mo	4.48 mo	5.04 mo
Balances in New Accounts	$794	$275	$84

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%	$918	$2,694	$92	0.93%
3.00 to 3.99%	$121	$111	$50	3.65%
4.00 to 4.99%	$30	$752	$57	4.70%
5.00 to 5.99%	$273	$634	$182	5.29%
6.00 to 6.99%	$0	$0	$2	6.48%
7.00 to 7.99%	$0	$0	$1	7.42%
8.00 to 8.99%	$0	$0	$1	8.45%
9.00 and Above	$0	$0	$0	0.00%
WARM	1 mo	11 mo	62 mo	
Total Fixed-Rate, Fixed-Maturity Borrowings			**$5,917**	

MEMOS

Variable-Rate Borrowings and Structured Advances (from Supplemental Reporting)	$918
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	$12,165	0.25%	$430
Money Market Deposit Accounts (MMDAs)	$38,969	0.17%	$1,124
Passbook Accounts	$12,259	0.45%	$690
Non-Interest-Bearing Non-Maturity Deposits	$1,561		$62
ESCROW ACCOUNTS			
Escrow for Mortgages Held in Portfolio	$36	0.15%	
Escrow for Mortgages Serviced for Others	$380	0.00%	
Other Escrows	$78	0.01%	
TOTAL NON-MATURITY DEPOSITS & ESCROW ACCOUNTS	$65,448		
UNAMORTIZED YIELD ADJUSTMENTS ON DEPOSITS	$-3		
UNAMORTIZED YIELD ADJUSTMENTS ON BORROWINGS	$34		
OTHER LIABILITIES			
Collateralized Mortgage Securities Issued	$747		
Miscellaneous I	$718		
Miscellaneous II	$679		
TOTAL LIABILITIES	**$90,193**		

MINORITY INTEREST AND CAPITAL

MINORITY INTEREST IN CONSOLIDATED SUBSIDIARIES	$0
EQUITY CAPITAL	$10,485
TOTAL LIABILITIES, MINORITY INTEREST, AND CAPITAL	**$100,678**

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
1002	Opt commitment to orig 1-month COFI ARMs		$62
1004	Opt commitment to orig 6-mo or 1-yr COFI ARMs		$1
1006	Opt commitment to orig 6-mo or 1-yr Treasury/LIBOR ARMs		$2
1008	Opt commitment to orig 3- or 5-yr Treasury ARMs		$8
1010	Opt commitment to orig 5- or 7-yr Balloon or 2-step mtgs		$340
1012	Opt commitment to orig 10-, 15-, or 20-year FRMs	7	$160
1014	Opt commitment to orig 25- or 30-year FRMs		$286
1016	Opt commitment to orig "other" Mortgages	6	$39
2032	Commit/sell 10-, 15-, or 20-yr FRM loans, svc retained		$1
2034	Commit/sell 25- to 30-yr FRM loans, svc retained		$1
2052	Commit/purchase 10-, 15-, or 20-yr FRM MBS		$2
2054	Commit/purchase 25- to 30-year FRM MBS		$7
2072	Commit/sell 10-, 15-, or 20-yr FRM MBS		$17
2074	Commit/sell 25- or 30-yr FRM MBS		$176
2126	Commit/sell 6-mo or 1-yr Treas/LIBOR ARM lns, svc released		$7
2132	Commit/sell 10-, 15-, or 20-yr FRM loans, svc released		$49
2134	Commit/sell 25- or 30-yr FRM loans, svc released		$46
2136	Commit/sell "other" Mortgage loans, svc released		$1
2206	Firm commit/originate 6-mo or 1-yr Treas or LIBOR ARM lns		$48
2208	Firm commit/originate 3- or 5-yr Treasury ARM loans		$3
2212	Firm commit/originate 10-, 15-, or 20-year FRM loans		$16
2214	Firm commit/originate 25- or 30-year FRM loans		$13
2216	Firm commit/originate "other" Mortgage loans		$13
4002	Commit/purchase non-Mortgage financial assets		$2
5004	IR swap: pay fixed, receive 3-month LIBOR		$3,820
6002	Interest rate Cap based on 1-month LIBOR		$527
9502	Fixed-rate construction loans in process		$5
9512	Adjustable-rate construction loans in process		$62

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SUPPLEMENTAL REPORTING FOR ASSETS AND LIABILITIES

Asset/ Liability Code	Supplemental Asset/Liability Items	#Firms if # > 5	Balance
100	Multi/nonres mtg lns; adj Balloon < 300 bp to Life Cap		$1
105	Multi/nonres mtg lns; adj Balloon > 300 bp to Life Cap		$392
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		$2,788
116	Multi/nonres mtg lns; adj fully amort w/no Life Cap		$59
183	Consumer loans; auto loans and leases		$1
187	Consumer loans; recreational vehicles		$30
189	Consumer loans; other		$0
200	Variable-rate, fixed-maturity CDs		$45
220	Variable-rate FHLB advances		$119
299	Other variable-rate		$298

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SUPPLEMENTAL REPORTING

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SUPPLEMENTAL REPORTING OF MARKET VALUE ESTIMATES

			Estimated Market Value After Specified Rate Shock				
Asset/ Liability Code	**#Firms if # > 5**	**Balance**	**-100 bp**	**0 bp**	**+100 bp**	**+200 bp**	**+300 bp**
121 - Complex Securities - M/V estimate		$528	$535	$530	$521	$501	$486
123 - Mortgage Derivatives - M/V estimate	12	$30,222	$30,948	$30,416	$29,545	$28,523	$27,453
280 - FHLB putable advance-M/V estimate		$105	$114	$111	$109	$106	$104
289 - Other FHLB structured advances - M/V estimate		$1	$1	$1	$1	$1	$1
290 - Other structured borrowings - M/V estimate		$351	$370	$360	$344	$325	$307
500 - Other OBS Positions w/o contract code or exceeds 16 positions		$-3,622	$-205	$-104	$-94	$73	$156