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 June 2010

Interest Rate Sensitivity of Net Portfolio Value (NPV)

<table>
<thead>
<tr>
<th>Change in Rates</th>
<th>Net Portfolio Value (Dollars are in Millions)</th>
<th>NPV as % of PV of Assets</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>$Amount</td>
<td>$Change</td>
</tr>
<tr>
<td>+300 bp</td>
<td>18,806</td>
<td>-774</td>
</tr>
<tr>
<td>+200 bp</td>
<td>19,375</td>
<td>-205</td>
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<tr>
<td>+100 bp</td>
<td>19,738</td>
<td>157</td>
</tr>
<tr>
<td>0 bp</td>
<td>19,581</td>
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<tr>
<td>-100 bp</td>
<td>19,328</td>
<td>-252</td>
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</table>

Risk Measure for a Given Rate Shock

<table>
<thead>
<tr>
<th></th>
<th></th>
<th></th>
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<tbody>
<tr>
<td>Pre-shock NPV Ratio</td>
<td>18.48 %</td>
<td>19.68 %</td>
<td>15.27 %</td>
</tr>
<tr>
<td>Post-shock NPV Ratio</td>
<td>18.22 %</td>
<td>19.43 %</td>
<td>14.83 %</td>
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<tr>
<td>Sensitivity Measure: Decline in NPV Ratio</td>
<td>26 bp</td>
<td>25 bp</td>
<td>45 bp</td>
</tr>
<tr>
<td>TB 13a Level of Risk</td>
<td>Minimal</td>
<td>Minimal</td>
<td>Minimal</td>
</tr>
</tbody>
</table>
Interest Rate Risk Exposure Report  
Present Value Estimates by Interest Rate Scenario

**PUBLIC**

**PUBLIC**

<p>| ASSETS | MORTGAGE LOANS AND SECURITIES |</p>
<table>
<thead>
<tr>
<th>-100 bp</th>
<th>0 bp</th>
<th>+100 bp</th>
<th>+200 bp</th>
<th>+300 bp</th>
<th>Face Value</th>
<th>BC/FV</th>
<th>Eff. Dur.</th>
</tr>
</thead>
<tbody>
<tr>
<td>Base Case</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td><strong>TOTAL MORTGAGE LOANS AND SECURITIES</strong>: 47,853</td>
<td>47,382</td>
<td>46,644</td>
<td>45,775</td>
<td>44,731</td>
<td>46,074</td>
<td>102.84</td>
<td>1.28</td>
</tr>
</tbody>
</table>

**PUBLIC**
## Interest Rate Risk Exposure Report
### Present Value Estimates by Interest Rate Scenario

**Area:** FHLB 11th District  
**All Reporting CMR**  
**Report Prepared:** 9/21/2010 2:31:11 PM  
**Amounts in Millions**  
**Report Prepared:** 9/21/2010 2:31:11 PM  
**Reporting Dockets:** 23  
**June 2010**  
**Data as of:** 9/21/2010

<table>
<thead>
<tr>
<th>Base Case</th>
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<th>0 bp</th>
<th>+100 bp</th>
<th>+200 bp</th>
<th>+300 bp</th>
<th>Face Value</th>
<th>BC/FV</th>
<th>Eff. Dur.</th>
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</thead>
<tbody>
<tr>
<td><strong>ASSETS (cont.)</strong></td>
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<td></td>
<td></td>
<td></td>
<td></td>
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<tr>
<td><strong>NONMORTGAGE LOANS</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
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<tr>
<td><strong>Commercial Loans</strong></td>
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<td></td>
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<tr>
<td>Adjustable-Rate</td>
<td>504</td>
<td>503</td>
<td>502</td>
<td>500</td>
<td>499</td>
<td>503</td>
<td>99.90</td>
<td>0.21</td>
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<tr>
<td>Fixed-Rate</td>
<td>247</td>
<td>234</td>
<td>222</td>
<td>211</td>
<td>201</td>
<td>208</td>
<td>112.72</td>
<td>5.34</td>
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<td><strong>Consumer Loans</strong></td>
<td></td>
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<td></td>
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<tr>
<td>Adjustable-Rate</td>
<td>928</td>
<td>928</td>
<td>927</td>
<td>925</td>
<td>924</td>
<td>932</td>
<td>99.57</td>
<td>0.09</td>
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<tr>
<td>Fixed-Rate</td>
<td>485</td>
<td>481</td>
<td>475</td>
<td>469</td>
<td>464</td>
<td>488</td>
<td>98.61</td>
<td>1.12</td>
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<tr>
<td><strong>Other Assets Related to Nonmortgage Loans and Securities</strong></td>
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<td></td>
<td></td>
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<td></td>
<td></td>
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<tr>
<td>Net Nonperforming Nonmortgage Loans</td>
<td>-26</td>
<td>-26</td>
<td>-26</td>
<td>-26</td>
<td>-25</td>
<td>-26</td>
<td>99.90</td>
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<td>Accrued Interest Receivable</td>
<td>8</td>
<td>8</td>
<td>8</td>
<td>8</td>
<td>8</td>
<td>100.00</td>
<td>0.00</td>
<td></td>
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<tr>
<td><strong>TOTAL NONMORTGAGE LOANS</strong></td>
<td>2,146</td>
<td>2,128</td>
<td>2,107</td>
<td>2,088</td>
<td>2,071</td>
<td>2,112</td>
<td>100.72</td>
<td>0.92</td>
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<tr>
<td><strong>CASH, DEPOSITS, AND SECURITIES</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
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<tr>
<td>Cash, Non-Int-Earning Deposits, Overnight Fed Funds &amp; Repos</td>
<td>1,460</td>
<td>1,460</td>
<td>1,460</td>
<td>1,460</td>
<td>1,460</td>
<td>1,460</td>
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<td>0.00</td>
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<td>Equities and All Mutual Funds</td>
<td>13</td>
<td>13</td>
<td>13</td>
<td>13</td>
<td>12</td>
<td>13</td>
<td>100.00</td>
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<tr>
<td>Zero-Coupon Securities</td>
<td>52</td>
<td>52</td>
<td>52</td>
<td>52</td>
<td>52</td>
<td>52</td>
<td>100.05</td>
<td>0.21</td>
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<tr>
<td>Government and Agency Securities</td>
<td>4,095</td>
<td>3,942</td>
<td>3,795</td>
<td>3,655</td>
<td>3,521</td>
<td>3,980</td>
<td>99.06</td>
<td>3.80</td>
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<td>Term Fed Funds, Term Repos</td>
<td>12,618</td>
<td>12,614</td>
<td>12,588</td>
<td>12,563</td>
<td>12,538</td>
<td>12,614</td>
<td>99.99</td>
<td>0.12</td>
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<tr>
<td>Munis, Mtg-Backed Bonds, Corporates, Commercial Paper</td>
<td>6,567</td>
<td>6,512</td>
<td>6,407</td>
<td>6,304</td>
<td>6,203</td>
<td>6,590</td>
<td>98.81</td>
<td>1.23</td>
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<tr>
<td><strong>Mortgage-Derivative and Structured Securities</strong></td>
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<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
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<tr>
<td>Valued by OTS</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>100.00</td>
<td>0.00</td>
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<tr>
<td>Valued by Institution</td>
<td>20,340</td>
<td>19,980</td>
<td>19,430</td>
<td>18,680</td>
<td>18,017</td>
<td>20,024</td>
<td>99.78</td>
<td>2.27</td>
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<td>Structured Securities (Complex)</td>
<td>703</td>
<td>701</td>
<td>691</td>
<td>676</td>
<td>662</td>
<td>700</td>
<td>100.16</td>
<td>0.87</td>
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<td>LESS: Valuation Allowances for Investment Securities</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>100.00</td>
<td>0.00</td>
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<tr>
<td><strong>TOTAL CASH, DEPOSITS, AND SECURITIES</strong></td>
<td>45,848</td>
<td>45,274</td>
<td>44,437</td>
<td>43,403</td>
<td>42,466</td>
<td>45,433</td>
<td>99.65</td>
<td>1.56</td>
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</table>
## Interest Rate Risk Exposure Report

### Present Value Estimates by Interest Rate Scenario

**Data as of:** 9/21/2010 2:31:12 PM  
**Report Prepared:** 9/21/2010 2:31:12 PM  
**Reporting Dockets:** 23  
**Reporting CMR:**  
**Area:** FHLB 11th District  
**All Reporting CMR**

### ASSETS (cont.)

**REAL ASSETS, INVESTMENTS IN UNCONSOLIDATED SUBSIDIARIES, ETC.**

<table>
<thead>
<tr>
<th>Description</th>
<th>-100 bp</th>
<th>0 bp</th>
<th>+100 bp</th>
<th>+200 bp</th>
<th>+300 bp</th>
<th>FaceValue</th>
<th>BC/FV</th>
<th>Eff.Dur.</th>
</tr>
</thead>
<tbody>
<tr>
<td>Repossessed Assets</td>
<td>487</td>
<td>487</td>
<td>487</td>
<td>487</td>
<td>487</td>
<td>100.00</td>
<td>0.00</td>
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<tr>
<td>Real Estate Held for Investment</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0.00</td>
<td>0.00</td>
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<tr>
<td>Investment in Unconsolidated Subsidiaries</td>
<td>41</td>
<td>39</td>
<td>36</td>
<td>33</td>
<td>31</td>
<td>39</td>
<td>100.00</td>
<td>6.80</td>
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<tr>
<td>Office Premises and Equipment</td>
<td>143</td>
<td>143</td>
<td>143</td>
<td>143</td>
<td>143</td>
<td>143</td>
<td>100.00</td>
<td>0.00</td>
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<tr>
<td><strong>TOTAL REAL ASSETS, ETC.</strong></td>
<td>672</td>
<td>669</td>
<td>667</td>
<td>664</td>
<td>661</td>
<td>669</td>
<td>100.00</td>
<td>0.39</td>
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</table>

### MORTGAGE LOANS SERVICED FOR OTHERS

<table>
<thead>
<tr>
<th>Description</th>
<th>-100 bp</th>
<th>0 bp</th>
<th>+100 bp</th>
<th>+200 bp</th>
<th>+300 bp</th>
<th>FaceValue</th>
<th>BC/FV</th>
<th>Eff.Dur.</th>
</tr>
</thead>
<tbody>
<tr>
<td>Fixed-Rate Servicing</td>
<td>321</td>
<td>416</td>
<td>508</td>
<td>586</td>
<td>636</td>
<td>100.00</td>
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<tr>
<td>Adjustable-Rate Servicing</td>
<td>405</td>
<td>409</td>
<td>520</td>
<td>555</td>
<td>546</td>
<td>100.00</td>
<td>-14.05</td>
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<tr>
<td>Float on Mortgages Serviced for Others</td>
<td>354</td>
<td>390</td>
<td>454</td>
<td>503</td>
<td>540</td>
<td>100.00</td>
<td>-12.88</td>
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<tr>
<td><strong>TOTAL MORTGAGE LOANS SERVICED FOR OTHERS</strong></td>
<td>1,081</td>
<td>1,215</td>
<td>1,483</td>
<td>1,644</td>
<td>1,722</td>
<td>100.00</td>
<td>-16.57</td>
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</table>

### OTHER ASSETS

<table>
<thead>
<tr>
<th>Description</th>
<th>-100 bp</th>
<th>0 bp</th>
<th>+100 bp</th>
<th>+200 bp</th>
<th>+300 bp</th>
<th>FaceValue</th>
<th>BC/FV</th>
<th>Eff.Dur.</th>
</tr>
</thead>
<tbody>
<tr>
<td>Purchased and Excess Servicing</td>
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<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0.00</td>
<td>0.00</td>
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<tr>
<td>Margin Account</td>
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<td>6,982</td>
<td>6,982</td>
<td>6,982</td>
<td>6,982</td>
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<tr>
<td>Miscellaneous I</td>
<td>530</td>
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<tr>
<td>Miscellaneous II</td>
<td>364</td>
<td></td>
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<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td><strong>TOTAL OTHER ASSETS</strong></td>
<td>8,491</td>
<td>9,288</td>
<td>10,317</td>
<td>11,378</td>
<td>12,352</td>
<td>7,876</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

### Deposit Intangibles

<table>
<thead>
<tr>
<th>Description</th>
<th>-100 bp</th>
<th>0 bp</th>
<th>+100 bp</th>
<th>+200 bp</th>
<th>+300 bp</th>
<th>FaceValue</th>
<th>BC/FV</th>
<th>Eff.Dur.</th>
</tr>
</thead>
<tbody>
<tr>
<td>Retail CD Intangible</td>
<td>20</td>
<td>22</td>
<td>38</td>
<td>45</td>
<td>50</td>
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<td>Transaction Account Intangible</td>
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<td>520</td>
<td>804</td>
<td>1,072</td>
<td>1,338</td>
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<td>MMDA Intangible</td>
<td>830</td>
<td>1,136</td>
<td>1,609</td>
<td>2,059</td>
<td>2,484</td>
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<td>Passbook Account Intangible</td>
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<td>592</td>
<td>861</td>
<td>1,104</td>
<td>1,345</td>
<td>100.00</td>
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<td>Non-Interest-Bearing Account Intangible</td>
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<td>116</td>
<td>153</td>
<td>100.00</td>
<td>-116.56</td>
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<tr>
<td><strong>TOTAL OTHER ASSETS</strong></td>
<td>8,491</td>
<td>9,288</td>
<td>10,317</td>
<td>11,378</td>
<td>12,352</td>
<td>7,876</td>
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</tr>
</tbody>
</table>

### Miscellaneous Assets

<table>
<thead>
<tr>
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<th>+100 bp</th>
<th>+200 bp</th>
<th>+300 bp</th>
<th>FaceValue</th>
<th>BC/FV</th>
<th>Eff.Dur.</th>
</tr>
</thead>
<tbody>
<tr>
<td>Unrealized Gains Less Unamortized Yield Adjustments</td>
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<td></td>
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<td></td>
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<td></td>
</tr>
<tr>
<td><strong>TOTAL ASSETS</strong></td>
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<td>105,956</td>
<td>105,708</td>
<td>104,952</td>
<td>104,003</td>
<td>96,108 ***</td>
<td>110/108***</td>
<td>0.18/1.10***</td>
</tr>
</tbody>
</table>

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**PUBLIC**
# Interest Rate Risk Exposure Report

## Present Value Estimates by Interest Rate Scenario

**Amounts in Millions**

<table>
<thead>
<tr>
<th>Date Prepared: 9/21/2010 2:31:12 PM</th>
<th>Date as of: 9/21/2010</th>
</tr>
</thead>
</table>

### Reporting Dockets: 23

**June 2010**

**Area: FHLB 11th District**

**All Reporting CMR**


### LIABILITIES

#### DEPOSITS

**Fixed-Maturity**

- **Fixed-Rate Maturing in 12 Months or Less**
  - Base Case: [Amounts]
  - +100 bp: [Amounts]
  - +200 bp: [Amounts]
  - +300 bp: [Amounts]
  - Face Value: [Amounts]
  - BC/FV Ratio: [Amounts]
  - Effective Duration: [Amounts]

- **Fixed-Rate Maturing in 13 Months or More**
  - Base Case: [Amounts]
  - +100 bp: [Amounts]
  - +200 bp: [Amounts]
  - +300 bp: [Amounts]
  - Face Value: [Amounts]
  - BC/FV Ratio: [Amounts]
  - Effective Duration: [Amounts]

**Variable-Rate**

- Base Case: [Amounts]
- +100 bp: [Amounts]
- +200 bp: [Amounts]
- +300 bp: [Amounts]
- Face Value: [Amounts]
- BC/FV Ratio: [Amounts]
- Effective Duration: [Amounts]

#### Demand

- **Transaction Accounts**
  - Base Case: [Amounts]
  - +100 bp: [Amounts]
  - +200 bp: [Amounts]
  - +300 bp: [Amounts]
  - Face Value: [Amounts]
  - BC/FV Ratio: [Amounts]
  - Effective Duration: [Amounts]

- **MMDAs**
  - Base Case: [Amounts]
  - +100 bp: [Amounts]
  - +200 bp: [Amounts]
  - +300 bp: [Amounts]
  - Face Value: [Amounts]
  - BC/FV Ratio: [Amounts]
  - Effective Duration: [Amounts]

- **Passbook Accounts**
  - Base Case: [Amounts]
  - +100 bp: [Amounts]
  - +200 bp: [Amounts]
  - +300 bp: [Amounts]
  - Face Value: [Amounts]
  - BC/FV Ratio: [Amounts]
  - Effective Duration: [Amounts]

- **Non-Interest-Bearing Accounts**
  - Base Case: [Amounts]
  - +100 bp: [Amounts]
  - +200 bp: [Amounts]
  - +300 bp: [Amounts]
  - Face Value: [Amounts]
  - BC/FV Ratio: [Amounts]
  - Effective Duration: [Amounts]

**TOTAL DEPOSITS**

- [Amounts]

#### BORROWINGS

**Fixed-Maturity**

- **Fixed-Rate Maturing in 36 Months or Less**
  - Base Case: [Amounts]
  - +100 bp: [Amounts]
  - +200 bp: [Amounts]
  - +300 bp: [Amounts]
  - Face Value: [Amounts]
  - BC/FV Ratio: [Amounts]
  - Effective Duration: [Amounts]

- **Fixed-Rate Maturing in 37 Months or More**
  - Base Case: [Amounts]
  - +100 bp: [Amounts]
  - +200 bp: [Amounts]
  - +300 bp: [Amounts]
  - Face Value: [Amounts]
  - BC/FV Ratio: [Amounts]
  - Effective Duration: [Amounts]

- **Variable-Rate**
  - Base Case: [Amounts]
  - +100 bp: [Amounts]
  - +200 bp: [Amounts]
  - +300 bp: [Amounts]
  - Face Value: [Amounts]
  - BC/FV Ratio: [Amounts]
  - Effective Duration: [Amounts]

**TOTAL BORROWINGS**

- [Amounts]

#### OTHER LIABILITIES

**Escrow Accounts**

- **For Mortgages**
  - Base Case: [Amounts]
  - +100 bp: [Amounts]
  - +200 bp: [Amounts]
  - +300 bp: [Amounts]
  - Face Value: [Amounts]
  - BC/FV Ratio: [Amounts]
  - Effective Duration: [Amounts]

- **Other Escrow Accounts**
  - Base Case: [Amounts]
  - +100 bp: [Amounts]
  - +200 bp: [Amounts]
  - +300 bp: [Amounts]
  - Face Value: [Amounts]
  - BC/FV Ratio: [Amounts]
  - Effective Duration: [Amounts]

**Miscellaneous Other Liabilities**

- **Collateralized Mortgage Securities Issued**
  - Base Case: [Amounts]
  - +100 bp: [Amounts]
  - +200 bp: [Amounts]
  - +300 bp: [Amounts]
  - Face Value: [Amounts]
  - BC/FV Ratio: [Amounts]
  - Effective Duration: [Amounts]

- **Miscellaneous I**
  - Base Case: [Amounts]
  - +100 bp: [Amounts]
  - +200 bp: [Amounts]
  - +300 bp: [Amounts]
  - Face Value: [Amounts]
  - BC/FV Ratio: [Amounts]
  - Effective Duration: [Amounts]

- **Miscellaneous II**
  - Base Case: [Amounts]
  - +100 bp: [Amounts]
  - +200 bp: [Amounts]
  - +300 bp: [Amounts]
  - Face Value: [Amounts]
  - BC/FV Ratio: [Amounts]
  - Effective Duration: [Amounts]

**TOTAL OTHER LIABILITIES**

- [Amounts]

#### Other Liabilities not Included Above

- **Self-Valued**
  - Base Case: [Amounts]
  - +100 bp: [Amounts]
  - +200 bp: [Amounts]
  - +300 bp: [Amounts]
  - Face Value: [Amounts]
  - BC/FV Ratio: [Amounts]
  - Effective Duration: [Amounts]

- **Unamortized Yield Adjustments**
  - Base Case: [Amounts]
  - +100 bp: [Amounts]
  - +200 bp: [Amounts]
  - +300 bp: [Amounts]
  - Face Value: [Amounts]
  - BC/FV Ratio: [Amounts]
  - Effective Duration: [Amounts]

**TOTAL LIABILITIES**

- [Amounts]
### Interest Rate Risk Exposure Report

**Present Value Estimates by Interest Rate Scenario**

**Area:** FHLB 11th District  
**All Reporting CMR**  
**Report Prepared:** 9/21/2010 2:31:12 PM  
**Data as of:** 9/21/2010  
**June 2010**  

#### FINANCIAL DERIVATIVES AND OFF-BALANCE-SHEET POSITIONS

##### OPTIONAL COMMITMENTS TO ORIGINATE

<table>
<thead>
<tr>
<th>Financial Derivatives</th>
<th>Base Case</th>
<th>-100 bp</th>
<th>0 bp</th>
<th>+100 bp</th>
<th>+200 bp</th>
<th>+300 bp</th>
<th>FaceValue</th>
<th>BC/FV</th>
<th>Eff.Dur.</th>
</tr>
</thead>
<tbody>
<tr>
<td>FRMs and Balloon/2-Step Mortgages</td>
<td>34</td>
<td></td>
<td>10</td>
<td></td>
<td>-38</td>
<td>-93</td>
<td>-148</td>
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<td></td>
<td>0</td>
<td>0</td>
<td>-2</td>
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<tr>
<td>Other Mortgages</td>
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<td>0</td>
<td>0</td>
<td>-1</td>
<td>-3</td>
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##### FIRM COMMITMENTS

<table>
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<tr>
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<th>Base Case</th>
<th>-100 bp</th>
<th>0 bp</th>
<th>+100 bp</th>
<th>+200 bp</th>
<th>+300 bp</th>
<th>FaceValue</th>
<th>BC/FV</th>
<th>Eff.Dur.</th>
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</thead>
<tbody>
<tr>
<td>Purchase/Originate Mortgages and MBS</td>
<td>5</td>
<td></td>
<td>3</td>
<td></td>
<td>-2</td>
<td>-7</td>
<td>-13</td>
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<tr>
<td>Sell Mortgages and MBS</td>
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<td></td>
<td>-12</td>
<td>13</td>
<td>44</td>
<td>76</td>
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<tr>
<td>Purchase Non-Mortgage Items</td>
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<tr>
<td>Sell Non-Mortgage Items</td>
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<td></td>
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<td>0</td>
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</table>

##### INTEREST-RATE SWAPS, SWAPTIONS

<table>
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<th>Financial Derivatives</th>
<th>Base Case</th>
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<th>0 bp</th>
<th>+100 bp</th>
<th>+200 bp</th>
<th>+300 bp</th>
<th>FaceValue</th>
<th>BC/FV</th>
<th>Eff.Dur.</th>
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</thead>
<tbody>
<tr>
<td>Pay Fixed, Receive Floating Swaps</td>
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<tr>
<td>Pay Floating, Receive Fixed Swaps</td>
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<td>0</td>
<td></td>
<td>0</td>
<td>0</td>
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<tr>
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<td>0</td>
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<td>Swaptions</td>
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<td>0</td>
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##### OTHER

<table>
<thead>
<tr>
<th>Financial Derivatives</th>
<th>Base Case</th>
<th>-100 bp</th>
<th>0 bp</th>
<th>+100 bp</th>
<th>+200 bp</th>
<th>+300 bp</th>
<th>FaceValue</th>
<th>BC/FV</th>
<th>Eff.Dur.</th>
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</thead>
<tbody>
<tr>
<td>Options on Mortgages and MBS</td>
<td>0</td>
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<tr>
<td>Interest-Rate Caps</td>
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<td>0</td>
<td></td>
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</tr>
<tr>
<td>Interest-Rate Floors</td>
<td>0</td>
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<td>0</td>
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<td>0</td>
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<tr>
<td>Futures</td>
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<td>0</td>
<td></td>
<td>0</td>
<td>0</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Options on Futures</td>
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<td></td>
<td></td>
<td>0</td>
<td></td>
<td>0</td>
<td>0</td>
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</tr>
<tr>
<td>Construction LIP</td>
<td>-1</td>
<td></td>
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<td>-2</td>
<td></td>
<td>-3</td>
<td>-3</td>
<td>-4</td>
<td></td>
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<tr>
<td>Self-Valued</td>
<td>-396</td>
<td></td>
<td>-311</td>
<td></td>
<td>-244</td>
<td>-190</td>
<td>-139</td>
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</table>

**TOTAL OFF-BALANCE-SHEET POSITIONS**

<table>
<thead>
<tr>
<th>Amounts in Millions</th>
<th>-100 bp</th>
<th>0 bp</th>
<th>+100 bp</th>
<th>+200 bp</th>
<th>+300 bp</th>
<th>FaceValue</th>
<th>BC/FV</th>
<th>Eff.Dur.</th>
</tr>
</thead>
<tbody>
<tr>
<td>-563</td>
<td>-387</td>
<td>-251</td>
<td>-136</td>
<td>-26</td>
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<td></td>
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<td></td>
</tr>
</tbody>
</table>
# Interest Rate Risk Exposure Report

## Present Value Estimates by Interest Rate Scenario

**Area:** FHLB 11th District
**All Reporting CMR**
**Report Prepared:** 9/21/2010 2:31:13 PM

**Report Prepared:** 9/21/2010 2:31:13 PM

**Amounts in Millions**

<table>
<thead>
<tr>
<th>NET PORTFOLIO VALUE</th>
<th>Base Case</th>
<th>Face Value</th>
<th>BC/FV</th>
<th>Eff.Dur.</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>-100 bp</strong></td>
<td>106,091</td>
<td>105,956</td>
<td>105,708</td>
<td>104,952</td>
</tr>
<tr>
<td><strong>0 bp</strong></td>
<td>105,956</td>
<td>105,708</td>
<td>104,952</td>
<td>104,003</td>
</tr>
<tr>
<td><strong>+100 bp</strong></td>
<td>105,708</td>
<td>104,952</td>
<td>104,003</td>
<td>96,108</td>
</tr>
<tr>
<td><strong>+200 bp</strong></td>
<td>104,952</td>
<td>104,003</td>
<td>96,108</td>
<td>110/108***</td>
</tr>
<tr>
<td><strong>+300 bp</strong></td>
<td>104,003</td>
<td>96,108</td>
<td>110/108***</td>
<td></td>
</tr>
<tr>
<td><strong>Face Value</strong></td>
<td>96,108</td>
<td>110/108***</td>
<td></td>
<td></td>
</tr>
<tr>
<td><strong>0.18/1.10</strong>*</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td><strong>Total Total Assets</strong></td>
<td>86,200</td>
<td>85,988</td>
<td>85,719</td>
<td>85,441</td>
</tr>
<tr>
<td><strong>Minus Total Liabilities</strong></td>
<td>86,200</td>
<td>85,988</td>
<td>85,719</td>
<td>85,171</td>
</tr>
<tr>
<td><strong>Plus Off-Balance-Sheet Positions</strong></td>
<td>19,328</td>
<td>19,581</td>
<td>19,738</td>
<td>19,375</td>
</tr>
<tr>
<td><strong>Total Net Portfolio Value #</strong></td>
<td>19,328</td>
<td>19,581</td>
<td>19,738</td>
<td>19,375</td>
</tr>
<tr>
<td><strong>9,817</strong></td>
<td>199.45</td>
<td>-1.05</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

* 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

---

**PUBLIC**
## FIXED-RATE, SINGLE FAMILY, FIRST MORTGAGE LOANS, AND MORTGAGE-BACKED SECURITIES

<table>
<thead>
<tr>
<th>Coupon</th>
<th>Less Than 5.00%</th>
<th>5.00 to 5.99%</th>
<th>6.00 to 6.99%</th>
<th>7.00 to 7.99%</th>
<th>8.00% &amp; Above</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>30-YEAR MORTGAGES AND MBS</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Mortgage Loans</td>
<td>$1,371</td>
<td>$694</td>
<td>$1,248</td>
<td>$524</td>
<td>$99</td>
</tr>
<tr>
<td>WARM</td>
<td>342 mo</td>
<td>323 mo</td>
<td>326 mo</td>
<td>319 mo</td>
<td>303 mo</td>
</tr>
<tr>
<td>WAC</td>
<td>3.08%</td>
<td>5.44%</td>
<td>6.51%</td>
<td>7.32%</td>
<td>8.73%</td>
</tr>
<tr>
<td>Amount of these that is FHA or VA Guaranteed</td>
<td>$33</td>
<td>$99</td>
<td>$3</td>
<td>$0</td>
<td>$0</td>
</tr>
<tr>
<td>Securities Backed by Conventional Mortgages</td>
<td>$34</td>
<td>$56</td>
<td>$3</td>
<td>$1</td>
<td>$2</td>
</tr>
<tr>
<td>WARM</td>
<td>333 mo</td>
<td>315 mo</td>
<td>315 mo</td>
<td>263 mo</td>
<td>142 mo</td>
</tr>
<tr>
<td>Weighted Average Pass-Through Rate</td>
<td>4.50%</td>
<td>5.48%</td>
<td>6.07%</td>
<td>7.50%</td>
<td>9.38%</td>
</tr>
<tr>
<td>Securities Backed by FHA or VA Mortgages</td>
<td>$6</td>
<td>$18</td>
<td>$2</td>
<td>$0</td>
<td>$0</td>
</tr>
<tr>
<td>WARM</td>
<td>349 mo</td>
<td>342 mo</td>
<td>264 mo</td>
<td>211 mo</td>
<td>0 mo</td>
</tr>
<tr>
<td>Weighted Average Pass-Through Rate</td>
<td>4.50%</td>
<td>5.03%</td>
<td>6.08%</td>
<td>7.31%</td>
<td>0.00%</td>
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<tr>
<td><strong>15-YEAR MORTGAGES AND MBS</strong></td>
<td></td>
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<tr>
<td>Mortgage Loans</td>
<td>$253</td>
<td>$213</td>
<td>$104</td>
<td>$29</td>
<td>$9</td>
</tr>
<tr>
<td>WAC</td>
<td>4.36%</td>
<td>5.41%</td>
<td>6.46%</td>
<td>7.39%</td>
<td>8.99%</td>
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<tr>
<td>Mortgage Securities</td>
<td>$4,274</td>
<td>$256</td>
<td>$31</td>
<td>$1</td>
<td>$1</td>
</tr>
<tr>
<td>Weighted Average Pass-Through Rate</td>
<td>4.02%</td>
<td>5.26%</td>
<td>6.03%</td>
<td>7.04%</td>
<td>8.89%</td>
</tr>
<tr>
<td>WARM (of 15-Year Loans and Securities)</td>
<td>172 mo</td>
<td>138 mo</td>
<td>143 mo</td>
<td>142 mo</td>
<td>140 mo</td>
</tr>
<tr>
<td><strong>BALLOON MORTGAGES AND MBS</strong></td>
<td></td>
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<tr>
<td>Mortgage Loans</td>
<td>$113</td>
<td>$91</td>
<td>$674</td>
<td>$161</td>
<td>$36</td>
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<tr>
<td>WAC</td>
<td>3.44%</td>
<td>5.54%</td>
<td>6.52%</td>
<td>7.34%</td>
<td>8.54%</td>
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<tr>
<td>Mortgage Securities</td>
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<td>$0</td>
<td>$0</td>
<td>$0</td>
</tr>
<tr>
<td>Weighted Average Pass-Through Rate</td>
<td>4.09%</td>
<td>0.00%</td>
<td>6.00%</td>
<td>0.00%</td>
<td>0.00%</td>
</tr>
<tr>
<td>WARM (of Balloon Loans and Securities)</td>
<td>69 mo</td>
<td>72 mo</td>
<td>102 mo</td>
<td>132 mo</td>
<td>127 mo</td>
</tr>
</tbody>
</table>

Total Fixed-Rate, Single-Family, First Mortgage Loans, and Mortgage-Backed Securities $10,311
### ADJUSTABLE-RATE, SINGLE-FAMILY, FIRST MORTGAGE LOANS AND MORTGAGE-BACKED SECURITIES

<table>
<thead>
<tr>
<th></th>
<th>Current Market Index ARMs by Coupon Reset Frequency</th>
<th>Lagging Market Index ARMs by Coupon Reset Frequency</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>6 Months or Less</td>
<td>7 Months to 2 Years</td>
</tr>
<tr>
<td><strong>Teaser ARMs</strong></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Balances Currently Subject to Introductory Rates</td>
<td>$0</td>
<td>$0</td>
</tr>
<tr>
<td>WAC</td>
<td>0.00%</td>
<td>0.00%</td>
</tr>
<tr>
<td><strong>Non-Teaser ARMs</strong></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Balances of All Non-Teaser ARMs</td>
<td>$2,392</td>
<td>$6,237</td>
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<tr>
<td>Weighted Average Margin</td>
<td>343 bp</td>
<td>229 bp</td>
</tr>
<tr>
<td>WAC</td>
<td>3.69%</td>
<td>5.11%</td>
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<tr>
<td>WARM</td>
<td>188 mo</td>
<td>325 mo</td>
</tr>
<tr>
<td>Weighted Average Time Until Next Payment Reset</td>
<td>4 mo</td>
<td>35 mo</td>
</tr>
</tbody>
</table>

**Total Adjustable-Rate, Single-Family, First Mortgage Loans & Mortgage-Backed Securities** $15,469

### MEMO ITEMS FOR ALL ARMS (Reported at CMR 185)

<table>
<thead>
<tr>
<th></th>
<th>Current Market Index ARMs by Coupon Reset Frequency</th>
<th>Lagging Market Index ARMs by Coupon Reset Frequency</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>6 Months or Less</td>
<td>7 Months to 2 Years</td>
</tr>
<tr>
<td><strong>ARM Balances by Distance from Lifetime Cap</strong></td>
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</tr>
<tr>
<td>Balances With Coupon Within 200 bp of Lifetime Cap</td>
<td>$3</td>
<td>$0</td>
</tr>
<tr>
<td>Weighted Average Distance from Lifetime Cap</td>
<td>71 bp</td>
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<tr>
<td>Balances With Coupon 201-400 bp from Lifetime Cap</td>
<td>$6</td>
<td>$112</td>
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<td>Weighted Average Distance from Lifetime Cap</td>
<td>355 bp</td>
<td>372 bp</td>
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<tr>
<td>Balances With Coupon Over 400 bp from Lifetime Cap</td>
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<td>$6,123</td>
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<tr>
<td>Weighted Average Distance from Lifetime Cap</td>
<td>902 bp</td>
<td>543 bp</td>
</tr>
<tr>
<td>Balances Without Lifetime Cap</td>
<td>$165</td>
<td>$2</td>
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**ARM Cap and Floor Detail**

<table>
<thead>
<tr>
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<th>Current Market Index ARMs by Coupon Reset Frequency</th>
<th>Lagging Market Index ARMs by Coupon Reset Frequency</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>6 Months or Less</td>
<td>7 Months to 2 Years</td>
</tr>
<tr>
<td>Balances Subject to Periodic Rate Caps</td>
<td>$508</td>
<td>$6,226</td>
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<tr>
<td>Weighted Average Periodic Rate Cap</td>
<td>160 bp</td>
<td>197 bp</td>
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<tr>
<td>Balances Subject to Periodic Rate Floors</td>
<td>$609</td>
<td>$6,135</td>
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</table>

MBS Included in ARM Balances $145  $567  $4  $2  $28
### MULTIFAMILY AND NONRESIDENTIAL MORTGAGE LOANS AND SECURITIES

<table>
<thead>
<tr>
<th>Description</th>
<th>Adjustable Rate</th>
<th>Fixed Rate</th>
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</thead>
<tbody>
<tr>
<td>Balloons</td>
<td>$2,251</td>
<td>$6,491</td>
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<tr>
<td>WARM</td>
<td>96 mo</td>
<td>278 mo</td>
</tr>
<tr>
<td>Remaining Term to Full Amortization</td>
<td>314 mo</td>
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<tr>
<td>Rate Index Code</td>
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<td>0</td>
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<tr>
<td>Margin</td>
<td>245 bp</td>
<td>268 bp</td>
</tr>
<tr>
<td>Reset Frequency</td>
<td>14 mo</td>
<td>8 mo</td>
</tr>
<tr>
<td>MEMO: ARMs within 300 bp of Lifetime Cap</td>
<td>$3</td>
<td>$195</td>
</tr>
<tr>
<td>Wghted Average Distance to Lifetime Cap</td>
<td>162 bp</td>
<td>216 bp</td>
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### FIXED-RATE:

<table>
<thead>
<tr>
<th>Description</th>
<th>Adjustable Rate</th>
<th>Fixed Rate</th>
</tr>
</thead>
<tbody>
<tr>
<td>Balances</td>
<td>$497</td>
<td>$305</td>
</tr>
<tr>
<td>WARM</td>
<td>54 mo</td>
<td>187 mo</td>
</tr>
<tr>
<td>Remaining Term to Full Amortization</td>
<td>305 mo</td>
<td></td>
</tr>
<tr>
<td>WAC</td>
<td>6.74%</td>
<td>6.67%</td>
</tr>
</tbody>
</table>

### CONSTRUCTION AND LAND LOANS

<table>
<thead>
<tr>
<th>Description</th>
<th>Adjustable Rate</th>
<th>Fixed Rate</th>
</tr>
</thead>
<tbody>
<tr>
<td>Balances</td>
<td>$334</td>
<td>$152</td>
</tr>
<tr>
<td>WARM</td>
<td>73 mo</td>
<td>19 mo</td>
</tr>
<tr>
<td>Rate Index Code</td>
<td>0</td>
<td></td>
</tr>
<tr>
<td>Margin in Column 1; WAC in Column 2</td>
<td>151 bp</td>
<td>6.78%</td>
</tr>
<tr>
<td>Reset Frequency</td>
<td>4 mo</td>
<td></td>
</tr>
</tbody>
</table>

### SECOND MORTGAGE LOANS AND SECURITIES

<table>
<thead>
<tr>
<th>Description</th>
<th>Adjustable Rate</th>
<th>Fixed Rate</th>
</tr>
</thead>
<tbody>
<tr>
<td>Balances</td>
<td>$5,172</td>
<td>$255</td>
</tr>
<tr>
<td>WARM</td>
<td>273 mo</td>
<td>150 mo</td>
</tr>
<tr>
<td>Rate Index Code</td>
<td>0</td>
<td></td>
</tr>
<tr>
<td>Margin in Column 1; WAC in Column 2</td>
<td>21 bp</td>
<td>8.33%</td>
</tr>
<tr>
<td>Reset Frequency</td>
<td>1 mo</td>
<td></td>
</tr>
</tbody>
</table>

### COMMERCIAL LOANS

<table>
<thead>
<tr>
<th>Description</th>
<th>Adjustable Rate</th>
<th>Fixed Rate</th>
</tr>
</thead>
<tbody>
<tr>
<td>Balances</td>
<td>$503</td>
<td>$208</td>
</tr>
<tr>
<td>WARM</td>
<td>31 mo</td>
<td>95 mo</td>
</tr>
<tr>
<td>Margin in Column 1; WAC in Column 2</td>
<td>275 bp</td>
<td>6.55%</td>
</tr>
<tr>
<td>Reset Frequency</td>
<td>2 mo</td>
<td></td>
</tr>
<tr>
<td>Rate Index Code</td>
<td>0</td>
<td></td>
</tr>
</tbody>
</table>

### CONSUMER LOANS

<table>
<thead>
<tr>
<th>Description</th>
<th>Adjustable Rate</th>
<th>Fixed Rate</th>
</tr>
</thead>
<tbody>
<tr>
<td>Balances</td>
<td>$932</td>
<td>$488</td>
</tr>
<tr>
<td>WARM</td>
<td>74 mo</td>
<td>76 mo</td>
</tr>
<tr>
<td>Rate Index Code</td>
<td>0</td>
<td></td>
</tr>
<tr>
<td>Margin in Column 1; WAC in Column 2</td>
<td>558 bp</td>
<td>8.33%</td>
</tr>
<tr>
<td>Reset Frequency</td>
<td>1 mo</td>
<td></td>
</tr>
</tbody>
</table>

### MORTGAGE-DERIVATIVE SECURITIES -- BOOK VALUE

<table>
<thead>
<tr>
<th>Description</th>
<th>High Risk</th>
<th>Low Risk</th>
</tr>
</thead>
<tbody>
<tr>
<td>Collateralized Mortgage Obligations:</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Floating Rate</td>
<td>$649</td>
<td>$8,893</td>
</tr>
<tr>
<td>Fixed Rate</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Remaining WAL &lt;= 5 Years</td>
<td>$1,763</td>
<td>$7,936</td>
</tr>
<tr>
<td>Remaining WAL 5-10 Years</td>
<td>$0</td>
<td>$474</td>
</tr>
<tr>
<td>Remaining WAL Over 10 Years</td>
<td>$28</td>
<td></td>
</tr>
<tr>
<td>Superfloaters</td>
<td>$0</td>
<td></td>
</tr>
<tr>
<td>Inverse Floaters &amp; Super POs</td>
<td>$0</td>
<td></td>
</tr>
<tr>
<td>Other</td>
<td>$0</td>
<td>$0</td>
</tr>
<tr>
<td>CMO Residuals:</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Fixed Rate</td>
<td>$0</td>
<td>$0</td>
</tr>
<tr>
<td>Floating Rate</td>
<td>$0</td>
<td>$0</td>
</tr>
<tr>
<td>Stripped Mortgage-Backed Securities:</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Interest-Only MBS</td>
<td>$0</td>
<td>$33</td>
</tr>
<tr>
<td>WAC</td>
<td>0.00%</td>
<td>5.92%</td>
</tr>
<tr>
<td>Principal-Only MBS</td>
<td>$6</td>
<td>$11</td>
</tr>
<tr>
<td>WAC</td>
<td>5.97%</td>
<td>5.86%</td>
</tr>
<tr>
<td>Total Mortgage-Derivative Securities - Book Value</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>$2,446</td>
<td>$17,348</td>
</tr>
</tbody>
</table>

**PUBLIC**
## AGGREGATE SCHEDULE CMR REPORT

### ASSETS (continued)

**Report Prepared:** 9/21/2010 2:31:13 PM  
**Area:** FHLB 11th District  
**All Reporting CMR**  
**Report Prepared:** 9/21/2010 2:31:13 PM  
**Amounts in Millions**  
**Data as of:** 09/17/2010

### MORTGAGE LOANS SERVICED FOR OTHERS

<table>
<thead>
<tr>
<th>Coupon of Fixed-Rate Mortgages Serviced for Others</th>
<th>Less Than 5.00%</th>
<th>5.00 to 5.99%</th>
<th>6.00 to 6.99%</th>
<th>7.00 to 7.99%</th>
<th>8.00% &amp; Above</th>
</tr>
</thead>
<tbody>
<tr>
<td>Fixed-Rate Mortgage Loan Servicing</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Balances Serviced</td>
<td>$10,051</td>
<td>$13,249</td>
<td>$24,673</td>
<td>$6,142</td>
<td>$1,441</td>
</tr>
<tr>
<td>WARM</td>
<td>330 mo</td>
<td>259 mo</td>
<td>304 mo</td>
<td>299 mo</td>
<td>245 mo</td>
</tr>
<tr>
<td>Weighted Average Servicing Fee</td>
<td>33 bp</td>
<td>28 bp</td>
<td>28 bp</td>
<td>29 bp</td>
<td>41 bp</td>
</tr>
</tbody>
</table>

Total Number of Fixed Rate Loans Serviced that are:
- Conventional: 248 loans
- FHA/VA: 9 loans
- Subserviced by Others: 0 loans

### Adjustable-Rate Mortgage Loan Servicing

<table>
<thead>
<tr>
<th>Balances Serviced</th>
<th>$53,262</th>
<th>$9,853</th>
<th>Total # of Adjustable-Rate Loans Serviced</th>
<th>294 loans</th>
</tr>
</thead>
<tbody>
<tr>
<td>WARM (in months)</td>
<td>192 mo</td>
<td>320 mo</td>
<td>Number of These Subserviced by Others</td>
<td>0 loans</td>
</tr>
<tr>
<td></td>
<td>33 bp</td>
<td>37 bp</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

### Total Balances of Mortgage Loans Serviced for Others

$118,670

### CASH, DEPOSITS, AND SECURITIES

<table>
<thead>
<tr>
<th>Balances</th>
<th>WAC</th>
<th>WARM</th>
</tr>
</thead>
<tbody>
<tr>
<td>Cash, Non-Interest-Earning Demand Deposits, Overnight Fed Funds, Overnight Repos</td>
<td>$1,460</td>
<td></td>
</tr>
<tr>
<td>Equity Securities Carried at Fair Value</td>
<td>$13</td>
<td></td>
</tr>
<tr>
<td>Zero-Coupon Securities</td>
<td>$52</td>
<td>0.25%</td>
</tr>
<tr>
<td>Government &amp; Agency Securities</td>
<td>$3,980</td>
<td>1.18%</td>
</tr>
<tr>
<td>Term Fed Funds, Term Repos, and Interest-Earning Deposits</td>
<td>$12,614</td>
<td>0.36%</td>
</tr>
<tr>
<td>Other (Munis, Mortgage-Backed Bonds, Corporate Securities, Commercial Paper, etc.)</td>
<td>$6,590</td>
<td>1.44%</td>
</tr>
<tr>
<td>Memo: Complex Securities (from supplemental reporting)</td>
<td>$700</td>
<td></td>
</tr>
</tbody>
</table>

**Total Cash, Deposits, and Securities**

$25,409

---

**PUBLIC**
AGGREGATE SCHEDULE CMR REPORT

ASSETS (continued)

<table>
<thead>
<tr>
<th>ITEMS RELATED TO MORTGAGE LOANS AND SECURITIES</th>
<th>Amounts in Millions</th>
</tr>
</thead>
<tbody>
<tr>
<td>Nonperforming Loans</td>
<td>$4,979</td>
</tr>
<tr>
<td>Accrued Interest Receivable</td>
<td>$208</td>
</tr>
<tr>
<td>Advances for Taxes and Insurance</td>
<td>$16</td>
</tr>
<tr>
<td>Less: Unamortized Yield Adjustments</td>
<td>$6,087</td>
</tr>
<tr>
<td>Valuation Allowances</td>
<td>$365</td>
</tr>
<tr>
<td>Unrealized Gains (Losses)</td>
<td>$15</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>ITEMS RELATED TO NONMORTGAGE LOANS AND SECURITIES</th>
<th>Amounts in Millions</th>
</tr>
</thead>
<tbody>
<tr>
<td>Nonperforming Loans</td>
<td>$36</td>
</tr>
<tr>
<td>Accrued Interest Receivable</td>
<td>$8</td>
</tr>
<tr>
<td>Less: Unamortized Yield Adjustments</td>
<td>$32</td>
</tr>
<tr>
<td>Valuation Allowances</td>
<td>$62</td>
</tr>
<tr>
<td>Unrealized Gains (Losses)</td>
<td>$0</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>OTHER ITEMS</th>
<th>Amounts in Millions</th>
</tr>
</thead>
<tbody>
<tr>
<td>Real Estate Held for Investment</td>
<td>$0</td>
</tr>
<tr>
<td>Repossessed Assets</td>
<td>$487</td>
</tr>
<tr>
<td>Equity Investments Not Carried at Fair Value</td>
<td>$39</td>
</tr>
<tr>
<td>Office Premises and Equipment</td>
<td>$143</td>
</tr>
<tr>
<td>Items Related to Certain Investment Securities</td>
<td></td>
</tr>
<tr>
<td>Unrealized Gains (Losses)</td>
<td>$47</td>
</tr>
<tr>
<td>Less: Unamortized Yield Adjustments</td>
<td>$1</td>
</tr>
<tr>
<td>Valuation Allowances</td>
<td>$0</td>
</tr>
<tr>
<td>Other Assets</td>
<td></td>
</tr>
<tr>
<td>Servicing Assets, Interest-Only Strip Receivables, and Certain Other Instruments</td>
<td>$530</td>
</tr>
<tr>
<td>Miscellaneous I</td>
<td>$6,982</td>
</tr>
<tr>
<td>Miscellaneous II</td>
<td>$364</td>
</tr>
</tbody>
</table>

| TOTAL ASSETS                                     | $95,877             |

MEMORANDUM ITEMS

<table>
<thead>
<tr>
<th>MEMORANDUM ITEMS</th>
<th>Amounts in Millions</th>
</tr>
</thead>
<tbody>
<tr>
<td>Mortgage &quot;Warehouse&quot; Loans Reported as Mortgage Loans at SC26</td>
<td>$132</td>
</tr>
<tr>
<td>Loans Secured by Real Estate Reported as NonMortgage Loans at SC31</td>
<td>$0</td>
</tr>
<tr>
<td>Market Vaue of Equity Securities and Mutual Funds Reported at CMR464:</td>
<td></td>
</tr>
<tr>
<td>Equity Securities and Non-Mortgage-Related Mutual Funds</td>
<td>$0</td>
</tr>
<tr>
<td>Mortgage-Related Mutual Funds</td>
<td>$13</td>
</tr>
<tr>
<td>Mortgage Loans Serviced by Others:</td>
<td></td>
</tr>
<tr>
<td>Fixed-Rate Mortgage Loans Serviced</td>
<td>$740</td>
</tr>
<tr>
<td>Weighted Average Servicing Fee</td>
<td>14 bp</td>
</tr>
<tr>
<td>Adjustable-Rate Mortgage Loans Serviced</td>
<td>$4,316</td>
</tr>
<tr>
<td>Weighted Average Servicing Fee</td>
<td>9 bp</td>
</tr>
<tr>
<td>Credit-Card Balances Expected to Pay Off in Grace Period</td>
<td>$78</td>
</tr>
</tbody>
</table>
## FIXED-RATE, FIXED-MATURITY DEPOSITS

### Balances by Remaining Maturity:

<table>
<thead>
<tr>
<th>Original Maturity in Months</th>
<th>Early Withdrawals During Quarter (Optional)</th>
</tr>
</thead>
<tbody>
<tr>
<td>12 or Less</td>
<td>13 to 36</td>
</tr>
<tr>
<td>Balances Maturing in 3 Months or Less</td>
<td>$4,390</td>
</tr>
<tr>
<td>WAC</td>
<td>1.54%</td>
</tr>
<tr>
<td>WARM</td>
<td>2 mo</td>
</tr>
<tr>
<td>Balances Maturing in 4 to 12 Months</td>
<td>$6,242</td>
</tr>
<tr>
<td>WAC</td>
<td>1.48%</td>
</tr>
<tr>
<td>WARM</td>
<td>7 mo</td>
</tr>
<tr>
<td>Balances Maturing in 13 to 36 Months</td>
<td>$2,373</td>
</tr>
<tr>
<td>WAC</td>
<td>2.06%</td>
</tr>
<tr>
<td>WARM</td>
<td>19 mo</td>
</tr>
<tr>
<td>Balances Maturing in 37 or More Months</td>
<td>$984</td>
</tr>
<tr>
<td>WAC</td>
<td>3.26%</td>
</tr>
<tr>
<td>WARM</td>
<td>57 mo</td>
</tr>
</tbody>
</table>

### Total Fixed-Rate, Fixed Maturity Deposits:

$16,861

---

**MEMO: FIXED-RATE, FIXED-MATURITY DEPOSITS DETAIL**

<table>
<thead>
<tr>
<th>Original Maturity in Months</th>
<th>12 or Less</th>
<th>13 to 36</th>
<th>37 or More</th>
</tr>
</thead>
<tbody>
<tr>
<td>Balances in Brokered Deposits</td>
<td>$197</td>
<td>$213</td>
<td>$362</td>
</tr>
<tr>
<td>Deposits with Early-Withdrawal Penalties Stated in Terms of Months of Forgone Interest:</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Balances Subject to Penalty</td>
<td>$7,791</td>
<td>$3,294</td>
<td>$922</td>
</tr>
<tr>
<td>Penalty in Months of Forgone Interest</td>
<td>4.02 mo</td>
<td>6.16 mo</td>
<td>6.81 mo</td>
</tr>
<tr>
<td>Balances in New Accounts</td>
<td>$1,839</td>
<td>$1,129</td>
<td>$314</td>
</tr>
</tbody>
</table>
### FIXED-RATE, FIXED-MATURITY BORROWINGS

FHLB ADVANCES, OTHER BORROWINGS, REDEEMABLE PREFERRED STOCK, AND SUBORDINATED DEBT

<table>
<thead>
<tr>
<th>Remaining Maturity</th>
<th>0 to 3 Months</th>
<th>4 to 36 Months</th>
<th>Over 36 Months</th>
<th>WAC</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Under 3.00%</td>
<td>$1,003</td>
<td>$1,966</td>
<td>$88</td>
<td>1.36%</td>
</tr>
<tr>
<td>3.00 to 3.99%</td>
<td>$180</td>
<td>$549</td>
<td>$69</td>
<td>3.49%</td>
</tr>
<tr>
<td>4.00 to 4.99%</td>
<td>$308</td>
<td>$1,827</td>
<td>$160</td>
<td>4.59%</td>
</tr>
<tr>
<td>5.00 to 5.99%</td>
<td>$107</td>
<td>$1,344</td>
<td>$322</td>
<td>5.22%</td>
</tr>
<tr>
<td>6.00 to 6.99%</td>
<td>$0</td>
<td>$30</td>
<td>$2</td>
<td>6.19%</td>
</tr>
<tr>
<td>7.00 to 7.99%</td>
<td>$0</td>
<td>$0</td>
<td>$1</td>
<td>7.42%</td>
</tr>
<tr>
<td>8.00 to 8.99%</td>
<td>$0</td>
<td>$0</td>
<td>$1</td>
<td>8.39%</td>
</tr>
<tr>
<td>9.00 and Above</td>
<td>$0</td>
<td>$0</td>
<td>$0</td>
<td>0.00%</td>
</tr>
<tr>
<td>WARM</td>
<td>2 mo</td>
<td>13 mo</td>
<td>54 mo</td>
<td></td>
</tr>
</tbody>
</table>

Total Fixed-Rate, Fixed-Maturity Borrowings $7,958

### MEMOS

- Variable-Rate Borrowings and Structured Advances (from Supplemental Reporting) $1,775
- Book Value of Redeemable Preferred Stock $0
## NON-MATURITY DEPOSITS AND OTHER LIABILITIES

<table>
<thead>
<tr>
<th>Total Balances</th>
<th>WAC</th>
<th>Balances in New Accounts</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>NON-MATURITY DEPOSITS</strong></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Transaction Accounts</td>
<td>$11,332</td>
<td>0.48%</td>
</tr>
<tr>
<td>Money Market Deposit Accounts (MMDAs)</td>
<td>$32,563</td>
<td>0.17%</td>
</tr>
<tr>
<td>Passbook Accounts</td>
<td>$10,968</td>
<td>0.62%</td>
</tr>
<tr>
<td>Non-Interest-Bearing Non-Maturity Deposits</td>
<td>$1,728</td>
<td></td>
</tr>
<tr>
<td><strong>ESCROW ACCOUNTS</strong></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Escrow for Mortgages Held in Portfolio</td>
<td>$33</td>
<td>0.68%</td>
</tr>
<tr>
<td>Escrow for Mortgages Serviced for Others</td>
<td>$428</td>
<td>0.00%</td>
</tr>
<tr>
<td>Other Escrows</td>
<td>$66</td>
<td>0.01%</td>
</tr>
<tr>
<td><strong>TOTAL NON-MATURITY DEPOSITS &amp; ESCROW ACCOUNTS</strong></td>
<td>$57,117</td>
<td></td>
</tr>
<tr>
<td><strong>UNAMORTIZED YIELD ADJUSTMENTS ON DEPOSITS</strong></td>
<td>$5</td>
<td></td>
</tr>
<tr>
<td><strong>UNAMORTIZED YIELD ADJUSTMENTS ON BORROWINGS</strong></td>
<td>$92</td>
<td></td>
</tr>
<tr>
<td><strong>OTHER LIABILITIES</strong></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Collateralized Mortgage Securities Issued</td>
<td>$988</td>
<td></td>
</tr>
<tr>
<td>Miscellaneous I</td>
<td>$757</td>
<td></td>
</tr>
<tr>
<td>Miscellaneous II</td>
<td>$736</td>
<td></td>
</tr>
</tbody>
</table>

**TOTAL LIABILITIES** | $86,290

## MINORITY INTEREST AND CAPITAL

<p>| | | |</p>
<table>
<thead>
<tr>
<th></th>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>MINORITY INTEREST IN CONSOLIDATED SUBSIDIARIES</td>
<td>$0</td>
<td></td>
</tr>
<tr>
<td>EQUITY CAPITAL</td>
<td>$9,587</td>
<td></td>
</tr>
</tbody>
</table>

**TOTAL LIABILITIES, MINORITY INTEREST, AND CAPITAL** | $95,877

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

<table>
<thead>
<tr>
<th>Contract Code</th>
<th>Off-Balance-Sheet Contract Positions</th>
<th># Frms if # &gt; 5</th>
<th>Notional Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1004</td>
<td>Opt commitment to orig 6-mo or 1-yr COFI ARMs</td>
<td></td>
<td>$8</td>
</tr>
<tr>
<td>1006</td>
<td>Opt commitment to orig 6-mo or 1-yr Treasury/LIBOR ARMs</td>
<td></td>
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<td>1008</td>
<td>Opt commitment to orig 3- or 5-yr Treasury ARMs</td>
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<td>Opt commitment to orig 5- or 7-yr Balloon or 2-step mtgs</td>
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<td>1012</td>
<td>Opt commitment to orig 10-, 15-, or 20-year FRMs</td>
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<td>Opt commitment to orig 25- or 30-year FRMs</td>
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<td>1016</td>
<td>Opt commitment to orig &quot;other&quot; Mortgages</td>
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<td>2032</td>
<td>Commit/sell 10-, 15-, or 20-yr FRM loans, svc retained</td>
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<td>2034</td>
<td>Commit/sell 25- to 30-yr FRM loans, svc retained</td>
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<td>2036</td>
<td>Commit/sell &quot;other&quot; Mortgage loans, svc retained</td>
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<td>2054</td>
<td>Commit/purchase 25- to 30-yr FRM MBS</td>
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<td>Commit/sell 10-, 15-, or 20-yr FRM MBS</td>
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<td>Commit/sell 25- to 30-yr FRM MBS</td>
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<td>2126</td>
<td>Commit/sell 6-mo or 1-yr Treas/LIBOR ARM Ins, svc released</td>
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<td>Commit/sell 25- or 30-yr FRM loans, svc released</td>
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<td>Commit/sell &quot;other&quot; Mortgage loans, svc released</td>
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<td>2206</td>
<td>Firm commit/originate 6-mo or 1-yr Treas or LIBOR ARM Ins</td>
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<td>2208</td>
<td>Firm commit/originate 3- or 5-yr Treasury ARM loans</td>
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<td>Firm commit/originate 10-, 15-, or 20-year FRM loans</td>
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<td>2214</td>
<td>Firm commit/originate 25- or 30-year FRM loans</td>
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<td>2216</td>
<td>Firm commit/originate &quot;other&quot; Mortgage loans</td>
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<td>3026</td>
<td>Option to sell 6-mo or 1-yr Treasury or LIBOR ARMs</td>
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<td>3028</td>
<td>Option to sell 3- or 5-year Treasury ARMs</td>
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<td>3030</td>
<td>Option to sell 5- or 7-yr Balloon or 2-step mtgs</td>
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<td>Option to sell 10-, 15-, or 20-year FRMs</td>
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<td>Option to sell 25- or 30-year FRMs</td>
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<tr>
<td>4002</td>
<td>Commit/purchase non-Mortgage financial assets</td>
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<td>$54</td>
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### SUPPLEMENTAL REPORTING FOR FINANCIAL DERIVATIVES AND OFF-BALANCE-SHEET POSITIONS

<table>
<thead>
<tr>
<th>Contract Code</th>
<th>Off-Balance-Sheet Contract Positions</th>
<th># Frms if # &gt; 5</th>
<th>Notional Amount</th>
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</thead>
<tbody>
<tr>
<td>5002</td>
<td>IR swap: pay fixed, receive 1-month LIBOR</td>
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<td>$2,158</td>
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<tr>
<td>5004</td>
<td>IR swap: pay fixed, receive 3-month LIBOR</td>
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<td>6002</td>
<td>Interest rate Cap based on 1-month LIBOR</td>
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<td>9502</td>
<td>Fixed-rate construction loans in process</td>
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<td>9512</td>
<td>Adjustable-rate construction loans in process</td>
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## SUPPLEMENTAL REPORTING FOR ASSETS AND LIABILITIES

<table>
<thead>
<tr>
<th>Asset/Liability Code</th>
<th>Supplemental Asset/Liability Items</th>
<th>#Firms if # &gt; 5</th>
<th>Balance</th>
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<tbody>
<tr>
<td>100</td>
<td>Multi/nonres mtg lns; adj Balloon &lt; 300 bp to Life Cap</td>
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<tr>
<td>105</td>
<td>Multi/nonres mtg lns; adj Balloon &gt; 300 bp to Life Cap</td>
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<tr>
<td>110</td>
<td>Multi/nonres mtg lns; adj f/amort &lt; 300 bp to Life Cap</td>
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<td>115</td>
<td>Multi/nonres mtg lns; adj f/amort &gt; 300 bp to Life Cap</td>
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<td>Multi/nonres mtg lns; adj fully amort w/no Life Cap</td>
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<td>183</td>
<td>Consumer loans; auto loans and leases</td>
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<tr>
<td>187</td>
<td>Consumer loans; recreational vehicles</td>
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<td>189</td>
<td>Consumer loans; other</td>
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<tr>
<td>200</td>
<td>Variable-rate, fixed-maturity CDs</td>
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<td>299</td>
<td>Other variable-rate</td>
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## SUPPLEMENTAL REPORTING OF MARKET VALUE ESTIMATES

<table>
<thead>
<tr>
<th>Asset/ Liability Code</th>
<th>#Firms if # &gt; 5</th>
<th>Balance</th>
<th>-100 bp</th>
<th>0 bp</th>
<th>+100 bp</th>
<th>+200 bp</th>
<th>+300 bp</th>
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<tbody>
<tr>
<td>121 - Complex Securities - M/V estimate</td>
<td>9</td>
<td>$700</td>
<td>$703</td>
<td>$701</td>
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<td>$676</td>
<td>$662</td>
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<td>123 - Mortgage Derivatives - M/V estimate</td>
<td>13</td>
<td>$20,024</td>
<td>$20,340</td>
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<td>$19,430</td>
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<tr>
<td>129 - Mortgage-Related Mutual Funds - M/V estimate</td>
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<tr>
<td>280 - FHLB putable advance-M/V estimate</td>
<td></td>
<td>$165</td>
<td>$177</td>
<td>$174</td>
<td>$170</td>
<td>$167</td>
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<td>289 - Other FHLB structured advances - M/V estimate</td>
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<td>290 - Other structured borrowings - M/V estimate</td>
<td></td>
<td>$955</td>
<td>$990</td>
<td>$972</td>
<td>$941</td>
<td>$892</td>
<td>$841</td>
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<tr>
<td>500 - Other OBS Positions w/o contract code or exceeds 16 positions</td>
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<td>$539</td>
<td>$396</td>
<td>$311</td>
<td>$244</td>
<td>$190</td>
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