### 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>40,965</td>
<td>-10,319</td>
</tr>
<tr>
<td>+200 bp</td>
<td>45,376</td>
<td>-5,908</td>
</tr>
<tr>
<td>+100 bp</td>
<td>48,547</td>
<td>-2,737</td>
</tr>
<tr>
<td>0 bp</td>
<td>51,285</td>
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</tr>
<tr>
<td>-100 bp</td>
<td>53,417</td>
<td>2,133</td>
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</table>

### Risk Measure for a Given Rate Shock

<table>
<thead>
<tr>
<th></th>
<th></th>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>Pre-shock NPV Ratio: NPV as % of PV Assets</td>
<td>7.74 %</td>
<td>9.39 %</td>
<td>11.35 %</td>
</tr>
<tr>
<td>Post-shock NPV Ratio</td>
<td>6.96 %</td>
<td>8.50 %</td>
<td>9.43 %</td>
</tr>
<tr>
<td>Sensitivity Measure: Decline in NPV Ratio</td>
<td>77 bp</td>
<td>89 bp</td>
<td>192 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

**Amounts in Millions**


**Reporting Dockets:** 64

**Area:** West

**All Reporting CMR**

**Report Data as of:** 6/25/2008

## ASSETS

### MORTGAGE LOANS AND SECURITIES

#### Fixed-Rate Single-Family First-Mortgage Loans and MBS

<table>
<thead>
<tr>
<th>Interest Rate Scenario</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>Face Value</th>
<th>BC/FV</th>
<th>Eff. Dur.</th>
</tr>
</thead>
<tbody>
<tr>
<td>30-Year Mortgage Loans</td>
<td>48,209</td>
<td>47,385</td>
<td>46,109</td>
<td>44,427</td>
<td>42,598</td>
<td>46,334</td>
<td>102.27</td>
<td>2.22</td>
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</tr>
<tr>
<td>30-Year Mortgage Securities</td>
<td>5,275</td>
<td>5,170</td>
<td>4,997</td>
<td>4,774</td>
<td>4,554</td>
<td>5,108</td>
<td>101.21</td>
<td>2.68</td>
<td></td>
</tr>
<tr>
<td>15-Year Mortgages and MBS</td>
<td>11,981</td>
<td>11,736</td>
<td>11,388</td>
<td>10,978</td>
<td>10,549</td>
<td>11,512</td>
<td>101.94</td>
<td>2.53</td>
<td></td>
</tr>
<tr>
<td>Balloon Mortgages and MBS</td>
<td>18,595</td>
<td>18,294</td>
<td>17,911</td>
<td>17,424</td>
<td>16,828</td>
<td>18,154</td>
<td>100.77</td>
<td>1.87</td>
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#### Adjustable-Rate Single-Family First-Mortgage Loans and MBS: Current Market Index ARMs

<table>
<thead>
<tr>
<th>Interest Rate Scenario</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>Face Value</th>
<th>BC/FV</th>
<th>Eff. Dur.</th>
</tr>
</thead>
<tbody>
<tr>
<td>6 Month or Less Reset Frequency</td>
<td>10,875</td>
<td>10,809</td>
<td>10,743</td>
<td>10,670</td>
<td>10,593</td>
<td>10,591</td>
<td>102.06</td>
<td>0.61</td>
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<tr>
<td>7 Month to 2 Year Reset Frequency</td>
<td>21,003</td>
<td>20,843</td>
<td>20,676</td>
<td>20,475</td>
<td>20,243</td>
<td>20,588</td>
<td>101.24</td>
<td>0.78</td>
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</tr>
<tr>
<td>2+ to 5 Year Reset Frequency</td>
<td>46,286</td>
<td>45,754</td>
<td>45,155</td>
<td>44,390</td>
<td>42,941</td>
<td>44,561</td>
<td>102.68</td>
<td>1.24</td>
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#### Adjustable-Rate Single-Family First-Mortgage Loans and MBS: Lagging Market Index ARMs

<table>
<thead>
<tr>
<th>Interest Rate Scenario</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>Face Value</th>
<th>BC/FV</th>
<th>Eff. Dur.</th>
</tr>
</thead>
<tbody>
<tr>
<td>1 Month Reset Frequency</td>
<td>138,084</td>
<td>136,914</td>
<td>135,608</td>
<td>134,170</td>
<td>132,512</td>
<td>134,177</td>
<td>101.28</td>
<td>0.90</td>
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<tr>
<td>2 Month to 5 Year Reset Frequency</td>
<td>13,239</td>
<td>13,079</td>
<td>12,905</td>
<td>12,721</td>
<td>12,525</td>
<td>13,009</td>
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### Multifamily and Nonresidential Mortgage Loans and Securities

#### Adjustable-Rate

<table>
<thead>
<tr>
<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>Face Value</th>
<th>BC/FV</th>
<th>Eff. Dur.</th>
</tr>
</thead>
<tbody>
<tr>
<td>Adjustable-Rate, Balloons</td>
<td>10,008</td>
<td>9,927</td>
<td>9,839</td>
<td>9,748</td>
<td>9,652</td>
<td>9,838</td>
<td>100.91</td>
<td>0.85</td>
</tr>
<tr>
<td>Adjustable-Rate, Fully Amortizing</td>
<td>40,639</td>
<td>40,394</td>
<td>40,129</td>
<td>39,769</td>
<td>39,333</td>
<td>40,168</td>
<td>100.56</td>
<td>0.63</td>
</tr>
<tr>
<td>Fixed-Rate, Balloon</td>
<td>5,551</td>
<td>5,273</td>
<td>5,014</td>
<td>4,770</td>
<td>4,543</td>
<td>5,295</td>
<td>99.60</td>
<td>5.10</td>
</tr>
<tr>
<td>Fixed-Rate, Fully Amortizing</td>
<td>3,426</td>
<td>3,263</td>
<td>3,112</td>
<td>2,972</td>
<td>2,842</td>
<td>3,050</td>
<td>106.99</td>
<td>4.81</td>
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</table>

### Construction and Land Loans

#### Adjustable-Rate

<table>
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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>Face Value</th>
<th>BC/FV</th>
<th>Eff. Dur.</th>
</tr>
</thead>
<tbody>
<tr>
<td>Adjustable-Rate</td>
<td>8,224</td>
<td>8,209</td>
<td>8,193</td>
<td>8,178</td>
<td>8,163</td>
<td>8,212</td>
<td>99.95</td>
<td>0.19</td>
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<tr>
<td>Fixed-Rate</td>
<td>2,719</td>
<td>2,615</td>
<td>2,520</td>
<td>2,433</td>
<td>2,353</td>
<td>2,853</td>
<td>91.64</td>
<td>3.81</td>
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</table>

### Second-Mortgage Loans and Securities

#### Adjustable-Rate

<table>
<thead>
<tr>
<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>Face Value</th>
<th>BC/FV</th>
<th>Eff. Dur.</th>
</tr>
</thead>
<tbody>
<tr>
<td>Adjustable-Rate</td>
<td>58,128</td>
<td>57,975</td>
<td>57,825</td>
<td>57,678</td>
<td>57,532</td>
<td>57,932</td>
<td>100.07</td>
<td>0.26</td>
</tr>
<tr>
<td>Fixed-Rate</td>
<td>37,527</td>
<td>36,616</td>
<td>35,749</td>
<td>34,923</td>
<td>34,135</td>
<td>34,916</td>
<td>104.87</td>
<td>2.43</td>
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</table>

### Other Assets Related to Mortgage Loans and Securities

<table>
<thead>
<tr>
<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>Face Value</th>
<th>BC/FV</th>
<th>Eff. Dur.</th>
</tr>
</thead>
<tbody>
<tr>
<td>Net Nonperforming Mortgage Loans</td>
<td>7,854</td>
<td>7,774</td>
<td>7,682</td>
<td>7,575</td>
<td>7,445</td>
<td>7,774</td>
<td>100.00</td>
<td>1.11</td>
</tr>
<tr>
<td>Accrued Interest Receivable</td>
<td>2,761</td>
<td>2,761</td>
<td>2,761</td>
<td>2,761</td>
<td>2,761</td>
<td>2,761</td>
<td>100.00</td>
<td>0.00</td>
</tr>
<tr>
<td>Advance for Taxes/Insurance</td>
<td>332</td>
<td>332</td>
<td>332</td>
<td>332</td>
<td>332</td>
<td>332</td>
<td>100.00</td>
<td>0.00</td>
</tr>
<tr>
<td>Float on Escrows on Owned Mortgages</td>
<td>20</td>
<td>37</td>
<td>59</td>
<td>86</td>
<td>113</td>
<td>-46</td>
<td>-53.19</td>
<td>1.38</td>
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<tr>
<td>LESS: Value of Servicing on Mortgages Serviced by Others</td>
<td>-91</td>
<td>-91</td>
<td>-91</td>
<td>-91</td>
<td>-91</td>
<td>-91</td>
<td>100.00</td>
<td>0.00</td>
</tr>
</tbody>
</table>

**TOTAL MORTGAGE LOANS AND SECURITIES**

<table>
<thead>
<tr>
<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>Face Value</th>
<th>BC/FV</th>
<th>Eff. Dur.</th>
</tr>
</thead>
<tbody>
<tr>
<td>490,787</td>
<td>485,211</td>
<td>478,756</td>
<td>471,302</td>
<td>462,593</td>
<td>478,167</td>
<td>101.47</td>
<td>1.24</td>
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</tbody>
</table>
### Interest Rate Risk Exposure Report

#### Present Value Estimates by Interest Rate Scenario

**Amounts in Millions**


| Area: West | Reporting Dockets: 64 |
| All Reporting CMR | Reporting March 2008 |

#### ASSETS (cont.)

<table>
<thead>
<tr>
<th>Category</th>
<th>Amounts</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>NONMORTGAGE LOANS</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
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<tr>
<td>Commercial Loans</td>
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<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Adjustable-Rate</td>
<td>4,761</td>
<td>4,750</td>
<td>4,737</td>
<td>4,725</td>
<td>4,712</td>
<td>4,800</td>
<td>98.94</td>
<td>0.25</td>
<td></td>
<td></td>
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<tr>
<td>Fixed-Rate</td>
<td>1,117</td>
<td>1,074</td>
<td>1,033</td>
<td>994</td>
<td>957</td>
<td>1,064</td>
<td>100.96</td>
<td>3.89</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Consumer Loans</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
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</tr>
<tr>
<td>Adjustable-Rate</td>
<td>28,844</td>
<td>28,777</td>
<td>28,711</td>
<td>28,646</td>
<td>28,581</td>
<td>27,261</td>
<td>105.56</td>
<td>0.23</td>
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<td></td>
</tr>
<tr>
<td>Fixed-Rate</td>
<td>3,952</td>
<td>3,921</td>
<td>3,890</td>
<td>3,861</td>
<td>3,832</td>
<td>3,953</td>
<td>99.19</td>
<td>0.79</td>
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<td></td>
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<tr>
<td>Other Assets Related to Nonmortgage Loans and Securities</td>
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<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Net Nonperforming Nonmortgage Loans</td>
<td>-972</td>
<td>-968</td>
<td>-965</td>
<td>-961</td>
<td>-958</td>
<td>-968</td>
<td>0.00</td>
<td>0.37</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Accrued Interest Receivable</td>
<td>204</td>
<td>204</td>
<td>204</td>
<td>204</td>
<td>204</td>
<td>204</td>
<td>100.00</td>
<td>0.00</td>
<td></td>
<td></td>
</tr>
<tr>
<td>TOTAL NONMORTGAGE LOANS</td>
<td>37,907</td>
<td>37,757</td>
<td>37,611</td>
<td>37,469</td>
<td>37,329</td>
<td>36,314</td>
<td>103.98</td>
<td>0.39</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

#### CASH, DEPOSITS, AND SECURITIES

<table>
<thead>
<tr>
<th>Category</th>
<th>Amounts</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>Cash, Non-Int-Earning Deposits, Overnight Fed Funds &amp; Repos</td>
<td>10,532</td>
<td>10,532</td>
<td>10,532</td>
<td>10,532</td>
<td>10,532</td>
<td>10,532</td>
<td>100.00</td>
<td>0.00</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Equities and All Mutual Funds</td>
<td>346</td>
<td>332</td>
<td>318</td>
<td>304</td>
<td>290</td>
<td>332</td>
<td>100.00</td>
<td>4.18</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Zero-Coupon Securities</td>
<td>5,006</td>
<td>4,997</td>
<td>4,989</td>
<td>4,981</td>
<td>4,973</td>
<td>4,990</td>
<td>100.16</td>
<td>0.17</td>
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<td></td>
</tr>
<tr>
<td>Government and Agency Securities</td>
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<td>2,809</td>
<td>2,669</td>
<td>2,540</td>
<td>2,421</td>
<td>2,550</td>
<td>110.17</td>
<td>5.20</td>
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</tr>
<tr>
<td>Term Fed Funds, Term Repos</td>
<td>12,732</td>
<td>12,721</td>
<td>12,711</td>
<td>12,700</td>
<td>12,690</td>
<td>12,716</td>
<td>100.05</td>
<td>0.08</td>
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<td></td>
</tr>
<tr>
<td>Munis, Mtg-Backed Bonds, Corporates, Commercial Paper</td>
<td>18,948</td>
<td>18,619</td>
<td>18,326</td>
<td>18,064</td>
<td>17,830</td>
<td>19,135</td>
<td>97.30</td>
<td>1.67</td>
<td></td>
<td></td>
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</table>

#### Mortgage-Derivative and Structured Securities

<table>
<thead>
<tr>
<th>Category</th>
<th>Amounts</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>Valued by OTS</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0.00</td>
<td>0.00</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Valued by Institution</td>
<td>37,637</td>
<td>36,018</td>
<td>34,040</td>
<td>32,146</td>
<td>30,471</td>
<td>37,342</td>
<td>96.45</td>
<td>4.99</td>
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</tr>
<tr>
<td>Structured Securities (Complex)</td>
<td>2,288</td>
<td>2,247</td>
<td>2,203</td>
<td>2,122</td>
<td>2,033</td>
<td>2,235</td>
<td>100.54</td>
<td>1.90</td>
<td></td>
<td></td>
</tr>
<tr>
<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>0.00</td>
<td>0.00</td>
<td></td>
<td></td>
</tr>
<tr>
<td>TOTAL CASH, DEPOSITS, AND SECURITIES</td>
<td>90,451</td>
<td>88,277</td>
<td>85,788</td>
<td>83,390</td>
<td>81,240</td>
<td>89,832</td>
<td>98.27</td>
<td>2.64</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>
### Interest Rate Risk Exposure Report

**Present Value Estimates by Interest Rate Scenario**

**Area:** West  
**All Reporting CMR**  
**Data as of:** 6/25/2008  
**Reporting Dockets:** 64  
**March 2008**

#### ASSETS (cont.)

<table>
<thead>
<tr>
<th>REAL ASSETS, INVESTMENTS IN UNCONSOLIDATED SUBSIDIARIES, ETC.</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>Face Value</th>
<th>BC/FV</th>
<th>Eff. Dur.</th>
</tr>
</thead>
<tbody>
<tr>
<td>Repossessed Assets</td>
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<td>2,534</td>
<td>2,534</td>
<td>2,534</td>
<td>2,534</td>
<td>2,534</td>
<td>100.00</td>
<td>100.00</td>
<td>0.00</td>
</tr>
<tr>
<td>Real Estate Held for Investment</td>
<td>49</td>
<td>49</td>
<td>49</td>
<td>49</td>
<td>49</td>
<td>49</td>
<td>100.00</td>
<td>100.00</td>
<td>0.00</td>
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<tr>
<td>Investment in Unconsolidated Subsidiaries</td>
<td>2,320</td>
<td>2,172</td>
<td>2,025</td>
<td>1,877</td>
<td>1,729</td>
<td>2,172</td>
<td>100.00</td>
<td>100.00</td>
<td>6.80</td>
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<td>Office Premises and Equipment</td>
<td>3,828</td>
<td>3,828</td>
<td>3,828</td>
<td>3,828</td>
<td>3,828</td>
<td>3,828</td>
<td>100.00</td>
<td>100.00</td>
<td>0.00</td>
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<tr>
<td><strong>TOTAL REAL ASSETS, ETC.</strong></td>
<td>8,731</td>
<td>8,583</td>
<td>8,435</td>
<td>8,288</td>
<td>8,140</td>
<td>8,583</td>
<td>100.00</td>
<td>100.00</td>
<td>1.72</td>
</tr>
</tbody>
</table>

#### MORTGAGE LOANS SERVICED FOR OTHERS

| Fixed-Rate Servicing                                         | 1,860    | 2,191  | 2,885| 3,689  | 4,147  | -23.40 |
| Adjustible-Rate Servicing                                    | 3,240    | 3,243  | 3,247| 3,260  | 3,657  | -0.10  |
| Float on Mortgages Serviced for Others                       | 2,070    | 2,410  | 2,867| 3,339  | 3,779  | -16.55 |
| **TOTAL MORTGAGE LOANS SERVICED FOR OTHERS**                 | 7,170    | 7,844  | 8,999| 10,288 | 11,583 | -11.66 |

#### OTHER ASSETS

| Purchased and Excess Servicing                               | 0        | 0      | 0    | 0      | 0      | 0.00   |
| Margin Account                                               | 0        | 0      | 0    | 0      | 0      | 0.00   |
| Miscellaneous I                                              | 25,059   | 25,059 | 25,059| 25,059 | 25,059 | 10,093 |
| Miscellaneous II                                             | 12,930   |        |      |        |        |        |
| **Deposit Intangibles**                                      |          |        |      |        |        | -16.34 |
| Retail CD Intangible                                         | 113      | 139    | 158  | 177    | 198    |        |
| Transaction Account Intangible                                | 1,569    | 2,266  | 2,928| 3,591  | 4,162  | -29.99 |
| MMMA Intangible                                              | 2,373    | 3,269  | 3,981| 4,577  | 5,268  | -24.60 |
| Passbook Account Intangible                                  | 1,894    | 2,615  | 3,266| 3,924  | 4,497  | -26.22 |
| Non-Interest-Bearing Account Intangible                      | 1,120    | 1,961  | 2,761| 3,520  | 4,244  | -41.83 |
| **TOTAL OTHER ASSETS**                                       | 32,127   | 35,309 | 38,152| 40,848 | 43,428 | 48,082 |

#### Miscellaneous Assets

| Unrealized Gains Less Unamortized Yield Adjustments           | 1,334    |        |      |        |        |        |
| **TOTAL ASSETS**                                             | 667,172  | 662,982| 657,742| 651,585| 644,313| 662,311| 100/99***| 0.71/1.18***|

---

**PUBLIC**

Page 4
## Interest Rate Risk Exposure Report

**Present Value Estimates by Interest Rate Scenario**

**Amounts in Millions**

- **Reporting Dockets:** 64
- **Area:** West
- **All Reporting CMR**
- **Data as of:** 6/25/2008

### LIABILITIES

#### DEPOSITS

- **Fixed-Maturity**
  - Fixed-Rate Maturing in 12 Months or Less
  - 149,232
  - 148,874
  - 148,520
  - 148,171
  - 147,829
  - 147,566
  - 100.89
  - 0.24
  - -
  - -
  - -
  - -
  - 100/92*
  - 0.00/2.51*
  - Transaction Accounts
  - 29,316
  - 29,316
  - 29,316
  - 29,316
  - 29,316
  - 29,316
  - 100/92*
  - 0.00/2.51*
  - MMDAs
  - 66,290
  - 66,290
  - 66,290
  - 66,290
  - 66,290
  - 66,290
  - 100/92*
  - 0.00/1.28*
  - Passbook Accounts
  - 33,686
  - 33,686
  - 33,686
  - 33,686
  - 33,686
  - 33,686
  - 100/92*
  - 0.00/2.1*
  - Non-Interest-Bearing Accounts
  - 35,067
  - 35,067
  - 35,067
  - 35,067
  - 35,067
  - 35,067
  - 100/92*
  - 0.00/2.48*

**Total Deposits**

- 334,425
- 333,335
- 332,332
- 331,436
- 330,635
- 330,512
- 101/98*
- 0.31/1.26*

#### BORROWINGS

- **Fixed-Maturity**
  - Fixed-Rate Maturing in 36 Months or Less
  - 62,365
  - 61,656
  - 60,960
  - 60,278
  - 59,608
  - 60,638
  - 101.68
  - 1.14
  - Fixed-Rate Maturing in 37 Months or More
  - 140,946
  - 140,715
  - 140,478
  - 140,235
  - 139,988
  - 139,452
  - 100.91
  - 0.17

**Total Borrowings**

- 233,671
- 231,283
- 229,007
- 226,832
- 224,747
- 226,908
- 101.93
- 1.01

### OTHER LIABILITIES

- **Escrow Accounts**
  - For Mortgages
  - 4,840
  - 4,840
  - 4,840
  - 4,840
  - 4,840
  - 4,840
  - 100.00
  - 0.00
  - Other Escrow Accounts
  - 749
  - 727
  - 706
  - 686
  - 667
  - 815
  - 89.23
  - 3.01

- **Collateralized Mortgage Securities Issued**
  - 0
  - 0
  - 0
  - 0
  - 0
  - 0
  - 0.00
  - 0.00
  - Miscellaneous I
  - 17,090
  - 17,090
  - 17,090
  - 17,090
  - 17,090
  - 100.00
  - 0.00
  - Miscellaneous II
  - 0
  - 0
  - 0
  - 0
  - 0
  - 1,741

**Total Other Liabilities**

- 22,679
- 22,657
- 22,635
- 22,615
- 22,597
- 24,486
- 24,653
- 0.10

### TOTAL LIABILITIES

- 618,504
- 614,245
- 610,237
- 606,463
- 602,895
- 607,225
- 101/99**
- 0.67/1.19**
## Interest Rate Risk Exposure Report

**Present Value Estimates by Interest Rate Scenario**

<table>
<thead>
<tr>
<th>Amounts in Millions</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>Eff.Dur.</th>
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</thead>
<tbody>
<tr>
<td><strong>FINANCIAL DERIVATIVES AND OFF-BALANCE-SHEET POSITIONS</strong></td>
<td></td>
<td></td>
<td></td>
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<tr>
<td><strong>OPTIONAL COMMITMENTS TO ORIGINATE</strong></td>
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<td>FRMs and Balloon/2-Step Mortgages</td>
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<td>-958</td>
<td>-1,912</td>
<td>-2,928</td>
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<td>-81</td>
<td>-152</td>
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<td>Other Mortgages</td>
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<td>-35</td>
<td>-78</td>
<td>-128</td>
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<td><strong>FIRM COMMITMENTS</strong></td>
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<td>Purchase/Originate Mortgages and MBS</td>
<td>1,320</td>
<td>-718</td>
<td>-4,402</td>
<td>-8,236</td>
<td>-11,750</td>
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<td>Sell Mortgages and MBS</td>
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<td>-516</td>
<td>3,250</td>
<td>7,410</td>
<td>11,230</td>
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<td>Purchase Non-Mortgage Items</td>
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<td>0</td>
<td>-3</td>
<td>-6</td>
<td>-8</td>
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<tr>
<td>Sell Non-Mortgage Items</td>
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<td>0</td>
<td>1</td>
<td>1</td>
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<td><strong>INTEREST-RATE SWAPS, SWAPTIONS</strong></td>
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<td></td>
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<tr>
<td>Pay Fixed, Receive Floating Swaps</td>
<td>-1,183</td>
<td>-438</td>
<td>265</td>
<td>931</td>
<td>1,562</td>
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<td>Pay Floating, Receive Fixed Swaps</td>
<td>3,553</td>
<td>1,229</td>
<td>-879</td>
<td>-2,794</td>
<td>-4,539</td>
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<td>Basis Swaps</td>
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<td>-6</td>
<td>-6</td>
<td>-6</td>
<td>-6</td>
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<td>Swaptions</td>
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<td>2,312</td>
<td>3,071</td>
<td>3,799</td>
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<td><strong>OTHER</strong></td>
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<td></td>
<td></td>
<td></td>
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<tr>
<td>Options on Mortgages and MBS</td>
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<td>4</td>
<td>214</td>
<td>434</td>
<td>638</td>
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<td>0</td>
<td>1</td>
<td>1</td>
<td></td>
<td></td>
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<td>Interest-Rate Floors</td>
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<td>0</td>
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<td>Futures</td>
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<td>40</td>
<td>81</td>
<td>124</td>
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<td>Options on Futures</td>
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<td>0</td>
<td>0</td>
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<td>Construction LIP</td>
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<td>7</td>
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<td>-48</td>
<td>-75</td>
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<td>Self-Valued</td>
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<td>1,386</td>
<td>1,288</td>
<td>1,486</td>
<td>1,778</td>
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<tr>
<td><strong>TOTAL OFF-BALANCE-SHEET POSITIONS</strong></td>
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<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>
# Interest Rate Risk Exposure Report

## Present Value Estimates by Interest Rate Scenario

**Amounts in Millions**

**Report Prepared:** 6/25/2008 10:29:30 AM  
**Reporting Dockets:** 64  
**March 2008**  
**Data as of:** 6/25/2008

<table>
<thead>
<tr>
<th></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><strong>NET PORTFOLIO VALUE</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td><strong>TOTAL ASSETS</strong></td>
<td>667,172</td>
<td>662,982</td>
<td>657,742</td>
<td>651,585</td>
<td>644,313</td>
<td>662,311</td>
<td>100/99***</td>
<td>0.71/1.18***</td>
</tr>
<tr>
<td><strong>MINUS TOTAL LIABILITIES</strong></td>
<td>618,504</td>
<td>614,245</td>
<td>610,237</td>
<td>606,463</td>
<td>602,895</td>
<td>607,225</td>
<td>101/99**</td>
<td>0.67/1.19**</td>
</tr>
<tr>
<td><strong>PLUS OFF-BALANCE-SHEET POSITIONS</strong></td>
<td>4,749</td>
<td>2,547</td>
<td>1,042</td>
<td>254</td>
<td>-453</td>
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<tr>
<td><strong>TOTAL NET PORTFOLIO VALUE #</strong></td>
<td>53,417</td>
<td>51,285</td>
<td>48,547</td>
<td>45,376</td>
<td>40,965</td>
<td>55,086</td>
<td>93.10</td>
<td>4.75</td>
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</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
## 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>$410</td>
<td>$14,432</td>
<td>$19,651</td>
<td>$8,830</td>
<td>$3,012</td>
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<tr>
<td>WARM</td>
<td>303 mo</td>
<td>335 mo</td>
<td>338 mo</td>
<td>320 mo</td>
<td>338 mo</td>
</tr>
<tr>
<td>WAC</td>
<td>4.20%</td>
<td>5.62%</td>
<td>6.42%</td>
<td>7.38%</td>
<td>8.76%</td>
</tr>
<tr>
<td>Amount of these that is FHA or VA Guaranteed</td>
<td>$6</td>
<td>$1,528</td>
<td>$2,242</td>
<td>$237</td>
<td>$81</td>
</tr>
<tr>
<td>Securities Backed by Conventional Mortgages</td>
<td>$128</td>
<td>$3,300</td>
<td>$1,533</td>
<td>$46</td>
<td>$11</td>
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<tr>
<td>WARM</td>
<td>308 mo</td>
<td>321 mo</td>
<td>333 mo</td>
<td>262 mo</td>
<td>184 mo</td>
</tr>
<tr>
<td>Weighted Average Pass-Through Rate</td>
<td>4.52%</td>
<td>5.34%</td>
<td>6.06%</td>
<td>7.16%</td>
<td>8.57%</td>
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<tr>
<td>Securities Backed by FHA or VA Mortgages</td>
<td>$19</td>
<td>$54</td>
<td>$12</td>
<td>$4</td>
<td>$0</td>
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<tr>
<td>WARM</td>
<td>290 mo</td>
<td>295 mo</td>
<td>313 mo</td>
<td>227 mo</td>
<td>196 mo</td>
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<tr>
<td>Weighted Average Pass-Through Rate</td>
<td>4.54%</td>
<td>5.05%</td>
<td>6.18%</td>
<td>7.05%</td>
<td>8.19%</td>
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<tr>
<td><strong>15-YEAR MORTGAGES AND MBS</strong></td>
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<tr>
<td>Mortgage Loans</td>
<td>$976</td>
<td>$4,536</td>
<td>$3,197</td>
<td>$659</td>
<td>$362</td>
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<tr>
<td>WAC</td>
<td>4.70%</td>
<td>5.55%</td>
<td>6.36%</td>
<td>7.41%</td>
<td>8.85%</td>
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<tr>
<td>Mortgage Securities</td>
<td>$798</td>
<td>$885</td>
<td>$91</td>
<td>$5</td>
<td>$2</td>
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<tr>
<td>Weighted Average Pass-Through Rate</td>
<td>4.40%</td>
<td>5.17%</td>
<td>6.07%</td>
<td>7.09%</td>
<td>9.09%</td>
</tr>
<tr>
<td>WARM (of 15-Year Loans and Securities)</td>
<td>139 mo</td>
<td>162 mo</td>
<td>164 mo</td>
<td>146 mo</td>
<td>153 mo</td>
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<tr>
<td><strong>BALLOON MORTGAGES AND MBS</strong></td>
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<td></td>
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<td></td>
</tr>
<tr>
<td>Mortgage Loans</td>
<td>$469</td>
<td>$3,767</td>
<td>$9,904</td>
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<td>$584</td>
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<tr>
<td>WAC</td>
<td>4.73%</td>
<td>5.51%</td>
<td>6.49%</td>
<td>7.31%</td>
<td>8.58%</td>
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<td>Mortgage Securities</td>
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<td>$6</td>
<td>$0</td>
<td>$0</td>
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<tr>
<td>Weighted Average Pass-Through Rate</td>
<td>4.73%</td>
<td>5.25%</td>
<td>6.16%</td>
<td>0.00%</td>
<td>0.00%</td>
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<tr>
<td>WARM (of Balloon Loans and Securities)</td>
<td>269 mo</td>
<td>290 mo</td>
<td>298 mo</td>
<td>245 mo</td>
<td>192 mo</td>
</tr>
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</table>

**Total Fixed-Rate, Single-Family, First Mortgage Loans, and Mortgage-Backed Securities** $81,108
### AGGREGATE SCHEDULE CMR REPORT

#### ASSETS (continued)

**Amounts in Millions**

**Report Prepared:** 6/25/2008 10:29:30 AM

**Reporting Dockets:** 64

**Area:** West

**All Reporting CMR**

**Report Prepared:** 6/25/2008 10:29:30 AM

**Data as of:** 06/24/2008

### ADJUSTABLE-RATE, SINGLE-FAMILY, FIRST MORTGAGE LOANS AND MORTGAGE-BACKED SECURITIES

<table>
<thead>
<tr>
<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>6 Months or Less</td>
<td>7 Months to 2 Years</td>
</tr>
</tbody>
</table>

#### Teaser ARMs
- Balances Currently Subject to Introductory Rates:
  - WAC: 6.91% (6.91%)
  - Weighted Average Margin: 7.46% (7.46%)
- Weighted Average Time Until Next Payment Reset:
  - 2 mo

#### Non-Teaser ARMs
- Balances of All Non-Teaser ARMs:
  - $10,157
  - WAC: 7.46% (7.46%)
- Weighted Average Margin:
  - 7.46% (7.46%)
- Weighted Average Time Until Next Payment Reset:
  - 2 mo

#### Total Adjustable-Rate, Single-Family, First Mortgage Loans & Mortgage-Backed Securities
- $223,926

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

<table>
<thead>
<tr>
<th>Current Market Index ARMs by Coupon Reset Frequency</th>
<th>Lagging Market Index ARMs by Coupon Reset Frequency</th>
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</thead>
<tbody>
<tr>
<td>6 Months or Less</td>
<td>7 Months to 2 Years</td>
</tr>
</tbody>
</table>

#### ARM Balances by Distance from Lifetime Cap
- Balances With Coupon Within 200 bp of Lifetime Cap:
  - 170 bp
  - Weighted Average Distance from Lifetime Cap: 141 bp
- Balances With Coupon 201-400 bp from Lifetime Cap:
  - $4,308
  - 301 bp
- Balances With Coupon Over 400 bp from Lifetime Cap:
  - $5,383
  - 587 bp
- Balances Without Lifetime Cap:
  - $303

#### ARM Cap and Floor Detail
- Balances Subject to Periodic Rate Caps:
  - $5,668
  - 144 bp
- Balances Subject to Periodic Rate Floors:
  - $5,320
  - 586

#### MBS Included in ARM Balances
- $338

---

**PUBLIC**

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Page 9
### AGGREGATE SCHEDULE CMR REPORT

**ASSETS (continued)**

**Amounts in Millions**

**Area: West**

**Reporting Dockets: 64**

**March 2008**

**Data as of: 06/24/2008**

#### MULTIFAMILY AND NONRESIDENTIAL MORTGAGE LOANS AND SECURITIES

<table>
<thead>
<tr>
<th>Adjustable-Rate:</th>
<th>Balloons</th>
<th>Fully Amortizing</th>
</tr>
</thead>
<tbody>
<tr>
<td>Balances</td>
<td>$9,838</td>
<td>$40,168</td>
</tr>
<tr>
<td>WARM</td>
<td>100 mo</td>
<td>261 mo</td>
</tr>
<tr>
<td>Remaining Term to Full Amortization</td>
<td>317 mo</td>
<td></td>
</tr>
<tr>
<td>Rate Index Code</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Margin</td>
<td>235 bp</td>
<td>242 bp</td>
</tr>
<tr>
<td>Reset Frequency</td>
<td>10 mo</td>
<td>5 mo</td>
</tr>
</tbody>
</table>

**MEMO: ARMs within 300 bp of Lifetime Cap**

| Balances         | $1,560   | $7,381           |
| Wghted Average Distance to Lifetime Cap | 118 bp | 151 bp |

#### FIXED-RATE:

| Balances         | $5,295   | $3,050          |
| WARM             | 83 mo    | 133 mo          |
| Remaining Term to Full Amortization | 310 mo |  |
| WAC              | 6.46%    | 6.59%           |

#### COMMERCIAL LOANS

<table>
<thead>
<tr>
<th>Adjustable Rate</th>
<th>Fixed Rate</th>
</tr>
</thead>
<tbody>
<tr>
<td>Balances</td>
<td>$4,800</td>
</tr>
<tr>
<td>WARM</td>
<td>139 mo</td>
</tr>
<tr>
<td>Margin</td>
<td>237 bp</td>
</tr>
<tr>
<td>Reset Frequency</td>
<td>6 mo</td>
</tr>
</tbody>
</table>

#### CONSUMER LOANS

<table>
<thead>
<tr>
<th>Adjustable Rate</th>
<th>Fixed Rate</th>
</tr>
</thead>
<tbody>
<tr>
<td>Balances</td>
<td>$27,261</td>
</tr>
<tr>
<td>WARM</td>
<td>95 mo</td>
</tr>
<tr>
<td>Rate Index Code</td>
<td>0</td>
</tr>
<tr>
<td>Margin</td>
<td>732 bp</td>
</tr>
<tr>
<td>Reset Frequency</td>
<td>1 mo</td>
</tr>
</tbody>
</table>

#### MORTGAGE-DERIVATIVE SECURITIES -- BOOK VALUE

<table>
<thead>
<tr>
<th>High Risk</th>
<th>Low Risk</th>
</tr>
</thead>
<tbody>
<tr>
<td>Collateralized Mortgage Obligations:</td>
<td></td>
</tr>
<tr>
<td>Floating Rate</td>
<td>$5,280</td>
</tr>
<tr>
<td>Fixed Rate</td>
<td></td>
</tr>
<tr>
<td>Remaining WAL &lt;= 5 Years</td>
<td>$12,186</td>
</tr>
<tr>
<td>Remaining WAL 5-10 Years</td>
<td>$2,376</td>
</tr>
<tr>
<td>Remaining WAL Over 10 Years</td>
<td>$186</td>
</tr>
<tr>
<td>Superfloaters</td>
<td>$0</td>
</tr>
<tr>
<td>Inverse Floaters &amp; Super POs</td>
<td>$0</td>
</tr>
<tr>
<td>Other</td>
<td>$0</td>
</tr>
<tr>
<td>CMO Residuals:</td>
<td></td>
</tr>
<tr>
<td>Fixed Rate</td>
<td>$32</td>
</tr>
<tr>
<td>Floating Rate</td>
<td>$94</td>
</tr>
<tr>
<td>Stripped Mortgage-Backed Securities:</td>
<td></td>
</tr>
<tr>
<td>Interest-Only MBS</td>
<td>$770</td>
</tr>
<tr>
<td>WAC</td>
<td>6.25%</td>
</tr>
<tr>
<td>Principal-Only MBS</td>
<td>$89</td>
</tr>
<tr>
<td>WAC</td>
<td>6.15%</td>
</tr>
<tr>
<td>Total Mortgage-Derivative Securities - Book Value</td>
<td>$21,013</td>
</tr>
</tbody>
</table>
### MORTGAGE LOANS SERVICED FOR OTHERS

#### Fixed-Rate Mortgage Loan Servicing

<table>
<thead>
<tr>
<th>Category</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>Balances Serviced</td>
<td>$21,657</td>
<td>$184,970</td>
<td>$196,252</td>
<td>$45,822</td>
<td>$9,629</td>
</tr>
<tr>
<td>WARM</td>
<td>154 mo</td>
<td>279 mo</td>
<td>317 mo</td>
<td>317 mo</td>
<td>292 mo</td>
</tr>
<tr>
<td>Weighted Average Servicing Fee</td>
<td>26 bp</td>
<td>29 bp</td>
<td>30 bp</td>
<td>33 bp</td>
<td>37 bp</td>
</tr>
</tbody>
</table>

Total Number of Fixed Rate Loans Serviced that are:
- Conventional: 2,788 loans
- FHA/VA: 28 loans
- Subserviced by Others: 405 loans

#### Adjustable-Rate Mortgage Loan Servicing

<table>
<thead>
<tr>
<th>Category</th>
<th>Total Balances of Mortgage Loans Serviced for Others</th>
<th>Total # of Adjustable-Rate Loans Serviced</th>
<th>Number of These Subserviced by Others</th>
</tr>
</thead>
<tbody>
<tr>
<td>Balances Serviced</td>
<td>$222,471</td>
<td>$126,367</td>
<td>1,307 loans</td>
</tr>
<tr>
<td>WARM (in months)</td>
<td>311 mo</td>
<td>338 mo</td>
<td>40 loans</td>
</tr>
<tr>
<td>Weighted Average Servicing Fee</td>
<td>35 bp</td>
<td>63 bp</td>
<td></td>
</tr>
</tbody>
</table>

### CASH, DEPOSITS, AND SECURITIES

<table>
<thead>
<tr>
<th>Category</th>
<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>$10,532</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Equity Securities (including Mutual Funds) Subject to SFAS No. 115</td>
<td>$332</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Zero-Coupon Securities</td>
<td>$4,990</td>
<td>2.21%</td>
<td>2 mo</td>
</tr>
<tr>
<td>Government &amp; Agency Securities</td>
<td>$2,550</td>
<td>4.59%</td>
<td>75 mo</td>
</tr>
<tr>
<td>Term Fed Funds, Term Repos, and Interest-Earning Deposits</td>
<td>$12,716</td>
<td>2.79%</td>
<td>1 mo</td>
</tr>
<tr>
<td>Other (Munis, Mortgage-Backed Bonds, Corporate Securities, Commercial Paper, etc.)</td>
<td>$19,135</td>
<td>4.06%</td>
<td>33 mo</td>
</tr>
<tr>
<td>Memo: Complex Securities (from supplemental reporting)</td>
<td>$2,235</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

**Total Cash, Deposits, and Securities** | **$52,490** | | |
<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>$17,064</td>
</tr>
<tr>
<td>Accrued Interest Receivable</td>
<td>$2,761</td>
</tr>
<tr>
<td>Advances for Taxes and Insurance</td>
<td>$332</td>
</tr>
<tr>
<td>Less: Unamortized Yield Adjustments</td>
<td>($2,492)</td>
</tr>
<tr>
<td>Valuation Allowances</td>
<td>$9,290</td>
</tr>
<tr>
<td>Unrealized Gains (Losses)</td>
<td>($1,106)</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>$631</td>
</tr>
<tr>
<td>Accrued Interest Receivable</td>
<td>$204</td>
</tr>
<tr>
<td>Less: Unamortized Yield Adjustments</td>
<td>($10)</td>
</tr>
<tr>
<td>Valuation Allowances</td>
<td>$1,600</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>$49</td>
</tr>
<tr>
<td>Repossessed Assets</td>
<td>$2,534</td>
</tr>
<tr>
<td>Equity Assets Not Subject to SFAS No. 115</td>
<td>$2,172</td>
</tr>
<tr>
<td>Office Premises and Equipment</td>
<td>$3,828</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>ITEMS RELATED TO CERTAIN INVESTMENT SECURITIES</th>
<th>Amounts in Millions</th>
</tr>
</thead>
<tbody>
<tr>
<td>Unrealized Gains (Losses)</td>
<td>$1</td>
</tr>
<tr>
<td>Less: Unamortized Yield Adjustments</td>
<td>$43</td>
</tr>
<tr>
<td>Valuation Allowances</td>
<td>$0</td>
</tr>
</tbody>
</table>

<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>$449</td>
</tr>
<tr>
<td>Loans Secured by Real Estate Reported as NonMortgage Loans at SC31</td>
<td>$145</td>
</tr>
<tr>
<td>Market Value 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>$299</td>
</tr>
<tr>
<td>Mortgage-Related Mutual Funds</td>
<td>$33</td>
</tr>
<tr>
<td>Mortgage Loans Serviced by Others:</td>
<td></td>
</tr>
<tr>
<td>Fixed-Rate Mortgage Loans Serviced</td>
<td>$2,385</td>
</tr>
<tr>
<td>Weighted Average Servicing Fee</td>
<td>32 bp</td>
</tr>
<tr>
<td>Adjustable-Rate Mortgage Loans Serviced</td>
<td>$10,738</td>
</tr>
<tr>
<td>Weighted Average Servicing Fee</td>
<td>18 bp</td>
</tr>
<tr>
<td>Credit-Card Balances Expected to Pay Off in Grace Period</td>
<td>$4,899</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>TOTAL ASSETS</th>
<th>Amounts in Millions</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>$662,332</td>
</tr>
</tbody>
</table>
## AGGREGATE SCHEDULE CMR REPORT

### LIABILITIES

**Amounts in Millions**


**Reporting Dockets**: 64

**Area**: West

**All Reporting CMR**

**Data as of**: 06/24/2008

**March 2008**

### FIXED-RATE, FIXED-MATURITY DEPOSITS

<table>
<thead>
<tr>
<th>Original Maturity in Months</th>
<th>12 or Less</th>
<th>13 to 36</th>
<th>37 or More</th>
<th>Early Withdrawals During Quarter (Optional)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Balances Maturing in 3 Months or Less</td>
<td>$62,139</td>
<td>$4,222</td>
<td>$991</td>
<td>$518</td>
</tr>
<tr>
<td>WAC</td>
<td>4.59%</td>
<td>3.36%</td>
<td>4.13%</td>
<td></td>
</tr>
<tr>
<td>WARM</td>
<td>2 mo</td>
<td>1 mo</td>
<td>2 mo</td>
<td></td>
</tr>
<tr>
<td>Balances Maturing in 4 to 12 Months</td>
<td>$72,228</td>
<td>$4,994</td>
<td>$2,992</td>
<td>$919</td>
</tr>
<tr>
<td>WAC</td>
<td>4.41%</td>
<td>4.94%</td>
<td>4.12%</td>
<td></td>
</tr>
<tr>
<td>WARM</td>
<td>6 mo</td>
<td>7 mo</td>
<td>8 mo</td>
<td></td>
</tr>
<tr>
<td>Balances Maturing in 13 to 36 Months</td>
<td></td>
<td>$4,995</td>
<td>$4,906</td>
<td>$71</td>
</tr>
<tr>
<td>WAC</td>
<td>4.31%</td>
<td>4.46%</td>
<td></td>
<td></td>
</tr>
<tr>
<td>WARM</td>
<td>21 mo</td>
<td>22 mo</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Balances Maturing in 37 or More Months</td>
<td>$6,810</td>
<td></td>
<td></td>
<td>$20</td>
</tr>
<tr>
<td>WAC</td>
<td></td>
<td>5.17%</td>
<td></td>
<td></td>
</tr>
<tr>
<td>WARM</td>
<td></td>
<td>74 mo</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

**Total Fixed-Rate, Fixed Maturity Deposits**: $164,276

### 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>$35,249</td>
<td>$3,346</td>
<td>$7,821</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>$81,342</td>
<td>$8,412</td>
<td>$6,678</td>
</tr>
<tr>
<td>Penalty in Months of Forgone Interest</td>
<td>2.81 mo</td>
<td>6.77 mo</td>
<td>7.72 mo</td>
</tr>
<tr>
<td>Balances in New Accounts</td>
<td>$21,004</td>
<td>$909</td>
<td>$4,685</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><strong>Balances by Coupon Class:</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Under 3.00%</td>
<td>$4,745</td>
<td>$12,105</td>
<td>$20</td>
<td>2.48%</td>
</tr>
<tr>
<td>3.00 to 3.99%</td>
<td>$568</td>
<td>$10,648</td>
<td>$328</td>
<td>3.78%</td>
</tr>
<tr>
<td>4.00 to 4.99%</td>
<td>$3,631</td>
<td>$22,477</td>
<td>$16,028</td>
<td>4.62%</td>
</tr>
<tr>
<td>5.00 to 5.99%</td>
<td>$2,204</td>
<td>$3,887</td>
<td>$8,386</td>
<td>5.37%</td>
</tr>
<tr>
<td>6.00 to 6.99%</td>
<td>$6</td>
<td>$187</td>
<td>$1,953</td>
<td>6.66%</td>
</tr>
<tr>
<td>7.00 to 7.99%</td>
<td>$0</td>
<td>$27</td>
<td>$74</td>
<td>7.22%</td>
</tr>
<tr>
<td>8.00 to 8.99%</td>
<td>$0</td>
<td>$153</td>
<td>$5</td>
<td>8.01%</td>
</tr>
<tr>
<td>9.00 and Above</td>
<td>$0</td>
<td>$0</td>
<td>$24</td>
<td>9.90%</td>
</tr>
<tr>
<td><strong>WARM</strong></td>
<td>1 mo</td>
<td>17 mo</td>
<td>71 mo</td>
<td></td>
</tr>
</tbody>
</table>

**Total Fixed-Rate, Fixed-Maturity Borrowings**

$87,456

### MEMOS

- **Variable-Rate Borrowings and Structured Advances**
  - (from Supplemental Reporting)
  - $166,614

- **Book Value of Redeemable Preferred Stock**
  - $0
# AGGREGATE SCHEDULE CMR REPORT
## LIABILITIES (continued)

### NON-MATURITY DEPOSITS AND OTHER LIABILITIES

<table>
<thead>
<tr>
<th></th>
<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>
<td></td>
</tr>
<tr>
<td>Transaction Accounts</td>
<td>$29,316</td>
<td>1.38%</td>
<td>$661</td>
</tr>
<tr>
<td>Money Market Deposit Accounts (MMDAs)</td>
<td>$66,290</td>
<td>2.84%</td>
<td>$11,171</td>
</tr>
<tr>
<td>Passbook Accounts</td>
<td>$33,686</td>
<td>1.69%</td>
<td>$1,787</td>
</tr>
<tr>
<td>Non-Interest-Bearing Non-Maturity Deposits</td>
<td>$35,067</td>
<td></td>
<td>$1,672</td>
</tr>
<tr>
<td><strong>ESCROW ACCOUNTS</strong></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Escrow for Mortgages Held in Portfolio</td>
<td>$507</td>
<td>0.15%</td>
<td></td>
</tr>
<tr>
<td>Escrow for Mortgages Serviced for Others</td>
<td>$4,333</td>
<td>0.07%</td>
<td></td>
</tr>
<tr>
<td>Other Escrows</td>
<td>$815</td>
<td>0.02%</td>
<td></td>
</tr>
<tr>
<td><strong>TOTAL NON-MATURITY DEPOSITS &amp; ESCROW ACCOUNTS</strong></td>
<td>$170,012</td>
<td></td>
<td></td>
</tr>
<tr>
<td><strong>UNAMORTIZED YIELD ADJUSTMENTS ON DEPOSITS</strong></td>
<td></td>
<td></td>
<td>$-28</td>
</tr>
<tr>
<td><strong>UNAMORTIZED YIELD ADJUSTMENTS ON BORROWINGS</strong></td>
<td></td>
<td></td>
<td>$63</td>
</tr>
<tr>
<td><strong>OTHER LIABILITIES</strong></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Collateralized Mortgage Securities Issued</td>
<td>$0</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Miscellaneous I</td>
<td>$17,090</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Miscellaneous II</td>
<td>$1,741</td>
<td></td>
<td></td>
</tr>
<tr>
<td><strong>TOTAL LIABILITIES</strong></td>
<td>$607,225</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

### MINORITY INTEREST AND CAPITAL

<p>| | |</p>
<table>
<thead>
<tr>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>MINORITY INTEREST IN CONSOLIDATED SUBSIDIARIES</td>
<td>$3,912</td>
</tr>
<tr>
<td>EQUITY CAPITAL</td>
<td>$51,195</td>
</tr>
<tr>
<td><strong>TOTAL LIABILITIES, MINORITY INTEREST, AND CAPITAL</strong></td>
<td>$662,332</td>
</tr>
</tbody>
</table>
## 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>1002</td>
<td>Opt commitment to orig 1-month COFI ARMs</td>
<td>6</td>
<td>$349</td>
</tr>
<tr>
<td>1004</td>
<td>Opt commitment to orig 6-mo or 1-yr COFI ARMs</td>
<td></td>
<td>$6</td>
</tr>
<tr>
<td>1006</td>
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<td>Commit/purch 6-mo or 1-yr Treas/LIBOR ARM Ins, svc released</td>
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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>
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<tbody>
<tr>
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<td>IR swap: pay fixed, receive 1-month LIBOR</td>
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<td>5069</td>
<td>IR swap: pay 1-year Treasury, receive 1-month LIBOR</td>
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<td>5104</td>
<td>IR swaption: pay fixed, receive 3-month LIBOR</td>
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<td>$24,425</td>
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</table>
### 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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<tbody>
<tr>
<td>5126</td>
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<td>5226</td>
<td>Short IR swaption: pay 3-mo LIBOR, receive fixed</td>
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<td>5502</td>
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<td>IR swap, amortizing: pay 1-month LIBOR, receive fixed</td>
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<td>IR swap, amortizing: pay 3-month LIBOR, receive fixed</td>
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<td>6004</td>
<td>Interest rate Cap based on 3-month LIBOR</td>
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<td>Long futures contract on 2-year Treasury note</td>
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<td>Adjustable-rate construction loans in process</td>
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### Supplemental Reporting for Assets and Liabilities

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<td>Multi/nonres mtg lns; adj Balloon &gt; 300 bp to Life Cap</td>
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<td>Multi/nonres mtg lns; adj Balloon w/no Lifetime Cap</td>
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<td>187</td>
<td>Consumer loans; recreational vehicles</td>
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### SUPPLEMENTAL REPORTING OF MARKET VALUE ESTIMATES

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<th>0 bp</th>
<th>+100 bp</th>
<th>+200 bp</th>
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<td>$2,288</td>
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<tr>
<td>123 - Mortgage Derivatives - M/V estimate</td>
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<td>129 - Mortgage-Related Mutual Funds - M/V estimate</td>
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<td>280 - FHLB putable advance-M/V estimate</td>
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