

TABLE 8B.—BANK B—FIXED-RATE MORTGAGES
[Supplemental Reporting Worksheet]
Balance from Schedule 2B

Balance with coupons of:	Remaining time to maturity				Total
	(Column A) 5 years or less	(Column B) over 5 years through 10 years	(Column C) over 10 years through 20 years	(Column D) over 20 years	
2. <=6.75%	\$149	\$246	\$1,284	\$9,362	\$11,041
3. 6.76%–7.25%	793	1,008	2,451	10,041	14,293
4. 7.26%–7.75%	726	1,095	2,068	13,498	17,387
5. 7.76%–8.25%	833	1,163	1,984	15,984	19,964
6. 8.26%–8.75%	623	1,994	2,201	16,498	21,316
7. 8.76%–9.25%	511	2,541	2,468	27,375	32,895
8. 9.26%–9.75%	336	2,006	1,604	19,230	23,176
9. >9.75%	597	736	948	1,892	4,173
Total	4,568	10,789	15,008	113,880	144,245

Risk Weights—Declining Rates

Balance with coupons of:	Remaining time to maturity			
	(Column A) 5 years or less (percent)	(Column B) over 5 years through 10 years (percent)	(Column C) over 10 years through 20 years (percent)	(Column D) over 20 years (percent)
<=6.75%	5.80	7.80	9.30	13.40
6.76%–7.25%	5.20	6.90	8.50	12.10
7.26%–7.75%	4.50	5.80	7.50	10.60
7.76%–8.25%	3.70	4.80	6.50	9.10
8.26%–8.75%	3.10	3.80	5.50	7.60
8.76%–9.25%	2.60	3.10	4.50	6.20
9.26%–9.75%	2.30	2.70	3.80	5.10
>=9.75%	2.10	2.40	2.90	3.50

Net Position (Balance x Risk Weight) (\$)

Balance with coupons of:	Remaining time to maturity				Total
	(Column A) 5 years or less (percent)	(Column B) over 5 years through 10 years (percent)	(Column C) over 10 years through 20 years (percent)	(Column D) over 20 years (percent)	
<=6.75%	\$9	\$19	\$119	\$1,255	\$1,402
6.76%–7.25%	41	70	208	1,215	1,534
7.26%–7.75%	33	64	155	1,431	1,682
7.76%–8.25%	31	56	129	1,455	1,670
8.26%–8.75%	19	76	121	1,254	1,470
8.76%–9.25%	13	79	111	1,697	1,900
9.26%–9.75%	8	54	61	981	1,104
>=9.75%	13	18	27	66	124
Total	166	434	932	9,353	10,886