

LIBOR Exposure by Loan Collateral Type



DDA:

Data as of Date:

Institution Name:

** Required Fields*

*** Reporting is as of:**

Eligible Collateral

Total Collateral

If you are unable to determine the dollar amount of eligible collateral indexed to LIBOR, select "Reporting is of Total Collateral".

In this case the FHLB will assume that the proportion of loans eligible to support FHLB borrowing capacity that is indexed to LIBOR is proportionate to that portion of the total portfolio that is indexed to LIBOR, regardless of eligibility.

LIBOR Exposure

LIBOR exposure post 2021*

If amount is unknown leave blank

**LIBOR exposure post 2021 without
transition language in the Note****

If amount is unknown leave blank

1-4 Family

Multi-Family

Agricultural Real Estate

Home Equity Line of Credit

Home Equity Installment Loans

Commercial Real Estate

Commercial and Industrial

Agribusiness

If the above information is not available at this time, please provide a time frame within which you believe it can be determined:

Comments



* Does your institution plan to offer new loans indexed to LIBOR that would mature after 2021?

Yes

No

Not Sure

* Please describe any transition plans to move to an alternative index (e.g. data plan to stop originating LIBOR indexed notes; plans around alternative indices; details on transition plans, etc.)

Attestation

Name of Individual reporting LIBOR collateral exposure (required)

Printed Name:

Date:

Attestation

By signing this form, the Certifying Officer named above is attesting to the following:

1. To the best of my knowledge, the submitted data in this form is an accurate representation of the institution's exposure to loans linked to a LIBOR index.
2. It is further understood that failure to complete and submit a version of this form which identifies the unpaid principal balance of loans indexed to LIBOR may result in reduced borrowing capacity against each portfolio for which LIBOR exposure is not reported.

As you likely know, LIBOR as it is currently calculated is at risk of being discontinued after 2021 and its continued use after that date may be prohibited by federal regulators for certain transactions. In that changes to a note rate or coupon impact the value of loan collateral pledged to the FHLB, we are asking for assistance in determining the volume of loans pledged that are tied to this index. We ask that you please take the time to respond to this request. We understand that you may have been asked for similar information during one of our Loan Collateral Reviews (i.e. Mortgage Collateral Verifications); however that request was for estimated LIBOR exposure levels. This request is for actual dollar exposure.

There is no penalty or impact on borrowing capacity if you do know your current exposure, or if you report exposure. This data request is currently only informational. We thank you for your assistance in supporting this effort! However, at some point we may determine that loans indexed to LIBOR with a maturity date post 2021 may be subject to a higher haircut and as a result will generate lower borrowing capacity. If we have no information on the dollar amount of LIBOR exposure, we may have to make the conservative assumption that all loans or all variable rate loans are indexed to LIBOR.

* Dollar amount of Unpaid Principal Balance (UPB) of eligible collateral indexed to LIBOR that matures after 2021 and that does not flip to a fixed-rate, or alternative index prior to year-end 2021.

** Dollar amount (UPB) of eligible collateral indexed to LIBOR that matures after 2021 that does not have fallback language such that an alternative index may be indicated on the loan, or that provides you, the member, the option to select an alternative index subject to a triggering event.