OFFICE OF THRIFT SUPERVISION
ECONOMIC ANALYSIS DIVISION

INTEREST RATE RISK EXPOSURE REPORT
(Balances in $Mil)

*** INTEREST RATE SENSITIVITY OF NET PORTFOLIO VALUE (NPV) ***

Change in Rates	Net Portfolio Value $ Amount	$ Change	% Change	NPV as % of PV of Assets NPV Ratio	Change
+300 bp	15,047	-3,800	-20 %	9.92 %	-188 bp
+200 bp	16,640	-2,207	-12 %	10.76 %	-103 bp
+100 bp	18,002	-845	-4 %	11.44 %	-36 bp
0 bp	18,847			11.80 %	
-100 bp	18,716	-131	-1 %	11.61 %	-19 bp

*** RISK MEASURES: +200/-100 BP RATE SHOCK ***	06/30/2002
Pre-Shock NPV Ratio: NPV as % of PV of Assets	11.80 %
Post-Shock NPV Ratio	10.76 %
Sensitivity Measure: Decline in NPV Ratio	103 bp

PRESENT VALUE ESTIMATES BY INTEREST RATE SCENARIO
(Balances in $Mil)

*** Change in Interest Rates ***

*** ASSETS ***	-400 bp	-300 bp	-200 bp	-100 bp	No Change	+100 bp	+200 bp	+300 bp	+400 bp
MORTGAGE LOANS & SECURITIES									
Fixed-Rate Single-Family First-Mortgage Loans & MBS:									
30-Yr Mortgage Loans	-	-	-	18,928	18,432	17,540	16,540	15,579	-
30-Yr Mortgage Securities ...	-	-	-	4,787	4,608	4,336	4,060	3,807	-
15-Year Mortgages & MBS	-	-	-	14,312	13,976	13,484	12,955	12,434	-
Balloon Mortgages & MBS	-	-	-	6,666	6,558	6,400	6,221	6,036	-
Adjustable-Rate Single Family First-Mortgage Loans & MBS:									
Current Market Index ARMs:									
6 Mo or Less Reset Freq....	-	-	-	4,161	4,150	4,135	4,112	4,070	-
7 Mo to 2 Yrs Reset Freq ..	-	-	-	11,015	10,908	10,796	10,653	10,461	-
2+ to 5 Yrs Reset Freq	-	-	-	11,626	11,368	11,071	10,734	10,368	-
Lagging Market Index ARMs:									
1 Mo Reset Freq............	-	-	-	595	590	585	580	574	-
2 Mo to 5 Yrs Reset Freq...	-	-	-	1,083	1,067	1,050	1,032	1,011	-
Multifamily & Nonresidential Mortgage Loans & Securities:									
Adjustable-Rate, Balloon	-	-	-	1,309	1,295	1,282	1,268	1,255	-
Adjustable-Rate, Fully-Amort.	-	-	-	3,860	3,830	3,800	3,770	3,740	-
Fixed-Rate, Balloon	-	-	-	1,531	1,478	1,428	1,379	1,334	-
Fixed-Rate, Fully-Amortizing	-	-	-	3,404	3,273	3,151	3,038	2,931	-
Construction & Land Loans:									
Adjustable-Rate	-	-	-	4,686	4,677	4,668	4,660	4,651	-
Fixed-Rate	-	-	-	1,737	1,699	1,663	1,629	1,596	-
Second Mtg Loans & Securities:									
Adjustable-Rate	-	-	-	3,935	3,930	3,925	3,921	3,916	-
Fixed-Rate	-	-	-	2,983	2,918	2,857	2,798	2,741	-
Other Assets Related to Mortgage Loans & Securities:									
Net Nonperforming Mtg Loans .	-	-	-	296	290	284	277	270	-
Accrued Interest Receivable .	-	-	-	530	530	530	530	530	-
Advances for Taxes/Insurance	-	-	-	31	31	31	31	31	-
Float on Escrows on Owned Mtg	-	-	-	30	56	83	105	121	-
Less: Value of Servicing on Mtgs Serviced by Others ...	-	-	-	33	40	49	57	62	-
*Mortgage Loans & Securities	-	-	-	97,471	95,623	93,048	90,235	87,395	-

OFFICE OF THRIFT SUPERVISION
ECONOMIC ANALYSIS DIVISION

PRESENT VALUE ESTIMATES BY INTEREST RATE SCENARIO
(Balances in $Mil)

*** Change in Interest Rates ***

*** ASSETS (Cont.) ***	-400 bp	-300 bp	-200 bp	-100 bp	No Change	+100 bp	+200 bp	+300 bp	+400 bp
NONMORTGAGE LOANS									
Commercial Loans:									
Adjustable-Rate	-	-	-	3,268	3,262	3,256	3,251	3,245	-
Fixed-Rate	-	-	-	3,318	3,217	3,121	3,030	2,942	-
Consumer Loans:									
Adjustable-Rate	-	-	-	3,272	3,267	3,262	3,257	3,253	-
Fixed-Rate	-	-	-	16,518	16,326	16,140	15,959	15,783	-
Other Assets Related to Nonmortgage Loans & Securities:									
Net Nonperforming Nonmtg Lns	-	-	-	-613	-605	-599	-592	-585	-
Accrued Interest Receivable .	-	-	-	171	171	171	171	171	-
*Nonmortgage Loans	-	-	-	25,933	25,637	25,351	25,076	24,808	-
CASH, DEPOSITS, & SECURITIES									
Cash, Non-Int-Earning Deposits, Overnight Fed Funds & Repos .	-	-	-	5,897	5,897	5,897	5,897	5,897	-
Equities & All Mutual Funds ...	-	-	-	992	955	914	873	834	-
Zero-Coupon Securities	-	-	-	748	744	740	737	734	-
Govt & Agency Securities	-	-	-	3,112	3,043	2,977	2,913	2,853	-
Term Fed Funds, Term Repos, & Interest-Earning Deposits .	-	-	-	4,058	4,052	4,045	4,039	4,033	-
Munis, Mtg-Backed Bonds, Corporates, Commercial Paper	-	-	-	1,599	1,538	1,480	1,426	1,376	-
Mortgage-Derivative Securities:									
Valued by OTS	-	-	-	2	2	2	2	2	-
Valued by Institution	-	-	-	9,400	9,268	9,009	8,680	8,342	-
Structured Securities, Valued by Institution	-	-	-	2,294	2,264	2,217	2,161	2,098	-
Less: Valuation Allowances for Investment Securities ..	-	-	-	2	2	2	2	2	-
*Cash, Deposits, & Securities	-	-	-	28,101	27,760	27,280	26,727	26,167	-

PRESENT VALUE ESTIMATES BY INTEREST RATE SCENARIO
(Balances in $Mil)

*** Change in Interest Rates ***

*** ASSETS (Cont.) ***	-400 bp	-300 bp	-200 bp	-100 bp	No Change	+100 bp	+200 bp	+300 bp	+400 bp
REPOSSESSED ASSETS	-	-	-	260	260	260	260	260	-
REAL ESTATE HELD FOR INVESTMENT	-	-	-	42	42	42	42	42	-
INVESTMENT IN UNCONSOLIDATED SUBORDINATE ORGANIZATIONS	-	-	-	52	51	47	42	37	-
OFFICE PREMISES & EQUIPMENT	-	-	-	1,943	1,943	1,943	1,943	1,943	-
*Subtotal	-	-	-	2,296	2,295	2,292	2,287	2,282	-
MORTGAGE LOAN SERVICING FOR OTHERS									
Fixed-Rate Servicing	-	-	-	297	456	605	672	693	-
Adj-Rate Servicing	-	-	-	88	93	95	96	95	-
Float on Mtgs Svc'd for Others	-	-	-	188	274	359	411	447	-
*Mtg Ln Servicing for Others	-	-	-	573	823	1,060	1,179	1,235	-
OTHER ASSETS									
Margin Account	-	-	-	-	-	-	-	-	-
Miscellaneous I	-	-	-	3,903	3,903	3,903	3,903	3,903	-
Deposit Intangibles:									
Retail CD Intangible	-	-	-	104	115	126	136	145	-
Transaction Acct Intangible .	-	-	-	724	918	1,107	1,308	1,476	-
MMDA Intangible	-	-	-	898	1,138	1,336	1,514	1,704	-
Passbook Account Intangible .	-	-	-	862	1,081	1,300	1,516	1,700	-
Non-Int-Bearing Acct Intang .	-	-	-	312	447	576	698	816	-
*Other Assets	-	-	-	6,802	7,601	8,347	9,074	9,743	-
*** TOTAL ASSETS	-	-	-	161,176	159,740	157,377	154,578	151,630	-

AREA: SOUTHEAST REGION
TYPE: ALL REPORTING CMR
FIRMS REPORTING: 320
CYCLE: JUN 2002

OFFICE OF THRIFT SUPERVISION
ECONOMIC ANALYSIS DIVISION

DATE:09/23/2002
TIME:15:24:21
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PRESENT VALUE ESTIMATES BY INTEREST RATE SCENARIO
(Balances in $Mil)

*** Change in Interest Rates ***

*** LIABILITIES ***	-400 bp	-300 bp	-200 bp	-100 bp	No Change	+100 bp	+200 bp	+300 bp	+400 bp
DEPOSITS									
Fixed-Rate, Fixed-Maturity:									
Maturing in 12 Mo or Less ...	-	-	-	37,506	37,333	37,161	36,992	36,825	-
Maturing in 13 Mo or More ...	-	-	-	26,821	26,142	25,487	24,855	24,244	-
Variable-Rate, Fixed-Maturity .	-	-	-	354	354	353	353	352	-
Non-Maturity:									
Transaction Accts	-	-	-	8,809	8,809	8,809	8,809	8,809	-
MMDAs	-	-	-	16,935	16,935	16,935	16,935	16,935	-
Passbook Accts	-	-	-	10,308	10,308	10,308	10,308	10,308	-
Non-Interest-Bearing Accts ..	-	-	-	6,170	6,170	6,170	6,170	6,170	-
* Deposits	-	-	-	106,903	106,051	105,224	104,422	103,643	-
BORROWINGS									
Fixed-Rate, Fixed-Maturity:									
Maturing in 36 Mo or Less ...	-	-	-	10,924	10,839	10,757	10,676	10,597	-
Maturing in 37 Mo or More ...	-	-	-	2,237	2,132	2,034	1,941	1,855	-
Variable-Rate, Fixed-Maturity .	-	-	-	8,479	8,470	8,461	8,452	8,444	-
* Borrowings	-	-	-	21,640	21,442	21,252	21,070	20,895	-
OTHER LIABILITIES									
Escrow Accounts									
For Mortgages	-	-	-	801	801	801	801	801	-
Other Escrow Accounts	-	-	-	151	147	143	139	135	-
Collat. Mtg Securities Issued .	-	-	-	-	-	-	-	-	-
Miscellaneous I	-	-	-	2,194	2,194	2,194	2,194	2,194	-
Miscellaneous II	-	-	-	-	-	-	-	-	-
*Other Liabilities	-	-	-	3,145	3,141	3,137	3,133	3,129	-
SELF-VALUED	-	-	-	10,533	10,229	9,996	9,837	9,725	-
*** TOTAL LIABILITIES	-	-	-	142,222	140,862	139,610	138,462	137,393	-

OFFICE OF THRIFT SUPERVISION
ECONOMIC ANALYSIS DIVISION

PRESENT VALUE ESTIMATES BY INTEREST RATE SCENARIO
(Balances in $Mil)

*** Change in Interest Rates ***

* OFF-BALANCE-SHEET POSITIONS *	-400 bp	-300 bp	-200 bp	-100 bp	No Change	+100 bp	+200 bp	+300 bp	+400 bp
OPTIONAL COMMITMENTS TO ORIGINATE									
FRMs & Balloon/2-Step Mortgages	-	-	-	299	34	-334	-688	-1,010	-
ARMs	-	-	-	16	8	-4	-19	-40	-
Other Mortgages	-	-	-	6	-	-7	-15	-22	-
FIRM COMMITMENTS									
Purchase/Originate Mtgs & MBS .	-	-	-	120	-14	-177	-336	-486	-
Sell Mortgages & MBS	-	-	-	-446	13	616	1,194	1,718	-
Purchase Non-Mortgage Items ...	-	-	-	1	-	-1	-2	-3	-
Sell Non-Mortgage Items	-	-	-	0	-	0	0	0	-
OPTIONS ON MORTGAGES & MBS	-	-	-	1	1	1	3	5	-
INTEREST-RATE SWAPS									
Pay Fixed, Receive Floating ...	-	-	-	-322	-147	25	188	344	-
Pay Floating, Receive Fixed ...	-	-	-	18	7	-3	-13	-23	-
Basis Swaps	-	-	-	-2	-1	-1	0	0	-
Swaptions	-	-	-	-	-	-	-	-	-
INTEREST-RATE CAPS	-	-	-	2	4	9	17	29	-
INTEREST-RATE FLOORS	-	-	-	31	10	3	2	2	-
FUTURES	-	-	-	5	-	-6	-12	-17	-
OPTIONS ON FUTURES	-	-	-	4	1	-2	-6	-11	-
CONSTRUCTION LIP	-	-	-	-17	-32	-46	-59	-72	-
SELF-VALUED	-	-	-	46	85	161	270	396	-
	=========	=========	=========	=========	=========	=========	=========	=========	=========
*** OFF-BALANCE-SHEET POSITIONS	-	-	-	-238	-31	234	523	810	-

*** NET PORTFOLIO VALUE ***	-400 bp	-300 bp	-200 bp	-100 bp	No Change	+100 bp	+200 bp	+300 bp	+400 bp
ASSETS	-	-	-	161,176	159,740	157,377	154,578	151,630	-
- LIABILITIES	-	-	-	142,222	140,862	139,610	138,462	137,393	-
+ OFF-BALANCE-SHEET POSITIONS ..	-	-	-	-238	-31	234	523	810	-
	=========	=========	=========	=========	=========	=========	=========	=========	=========
*** NET PORTFOLIO VALUE	-	-	-	18,716	18,847	18,002	16,640	15,047	-

OFFICE OF THRIFT SUPERVISION
ECONOMIC ANALYSIS DIVISION

PRESENT VALUE-TO-FACE VALUE RATIOS AND EFFECTIVE DURATIONS
(Balances in $Mil)

*** ASSETS ***	Face Value	Present Value Estimate	PV as % of Face	Effective Duration
MORTGAGE LOANS & SECURITIES				
Fixed-Rate Single-Family First-Mortgage Loans & MBS:				
30-Yr Mortgage Loans	17,896	18,432	102.99	3.8
30-Yr Mortgage Securities ...	4,548	4,608	101.32	4.9
15-Year Mortgages & MBS	13,511	13,976	103.44	3.0
Balloon Mortgages & MBS	6,332	6,558	103.57	2.0
Adjustable-Rate Single Family First-Mortgage Loans & MBS:				
Current Market Index ARMs:				
6 Mo or Less Reset Freq....	4,045	4,150	102.58	0.3
7 Mo to 2 Yrs Reset Freq ..	10,607	10,908	102.84	1.0
2+ to 5 Yrs Reset Freq	11,168	11,368	101.79	2.4
Lagging Market Index ARMs:				
1 Mo Reset Freq............	581	590	101.54	0.8
2 Mo to 5 Yrs Reset Freq...	1,049	1,067	101.73	1.5
Multifamily & Nonresidential Mortgage Loans & Securities:				
Adjustable-Rate, Balloon	1,273	1,295	101.72	1.1
Adjustable-Rate, Fully-Amort.	3,793	3,830	100.97	0.8
Fixed-Rate, Balloon	1,394	1,478	106.07	3.5
Fixed-Rate, Fully-Amortizing	3,164	3,273	103.44	3.9
Construction & Land Loans:				
Adjustable-Rate	4,637	4,677	100.87	0.2
Fixed-Rate	1,725	1,699	98.49	2.2
Second Mtg Loans & Securities:				
Adjustable-Rate	3,957	3,930	99.34	0.1
Fixed-Rate	2,861	2,918	102.00	2.2
Other Assets Related to Mortgage Loans & Securities:				
Net Nonperforming Mtg Loans .	290	290	100.00	2.0
Accrued Interest Receivable .	530	530	100.00	0.0
Advances for Taxes/Insurance	31	31	100.00	0.0
Float on Escrows on Owned Mtg		56		-47.9
Less: Value of Servicing on Mtgs Serviced by Others ...		40		-20.7
*Mortgage Loans & Securities	93,390	95,623	102.39	2.3

NOTE: Effective duration is calculated as the average of the percentage changes in present value resulting from rate shocks of +100 and -100 basis points.

PRESENT VALUE-TO-FACE VALUE RATIOS AND EFFECTIVE DURATIONS
(Balances in $Mil)

*** ASSETS (Cont.) ***	Face Value	Present Value Estimate	PV as % of Face	Effective Duration
NONMORTGAGE LOANS				
Commercial Loans:				
Adjustable-Rate	3,077	3,262	106.00	0.2
Fixed-Rate	2,846	3,217	113.04	3.1
Consumer Loans:				
Adjustable-Rate	3,158	3,267	103.45	0.2
Fixed-Rate	16,287	16,326	100.24	1.2
Other Assets Related to Nonmortgage Loans & Securities:				
Net Nonperforming Nonmtg Lns	-605	-605	100.00	1.2
Accrued Interest Receivable .	171	171	100.00	0.0
*Nonmortgage Loans	24,934	25,637	102.82	1.1
CASH, DEPOSITS, & SECURITIES				
Cash, Non-Int-Earning Deposits, Overnight Fed Funds & Repos .	5,897	5,897	100.00	0.0
Equities & All Mutual Funds ...	955	955	100.00	4.0
Zero-Coupon Securities	740	744	100.44	0.6
Govt & Agency Securities	2,915	3,043	104.38	2.2
Term Fed Funds, Term Repos, & Interest-Earning Deposits .	4,049	4,052	100.08	0.2
Munis, Mtg-Backed Bonds, Corporates, Commercial Paper	1,580	1,538	97.32	3.9
Mortgage-Derivative Securities:				
Valued by OTS	2	2	100.00	0.6
Valued by Institution	9,248	9,268	100.22	2.1
Structured Securities, Valued by Institution	2,279	2,264	99.34	1.7
Less: Valuation Allowances for Investment Securities ..	2	2	100.00	2.9
*Cash, Deposits, & Securities	27,663	27,760	100.35	1.5

PRESENT VALUE-TO-FACE VALUE RATIOS AND EFFECTIVE DURATIONS
(Balances in $Mil)

*** ASSETS (Cont.) ***	Face Value	Present Value Estimate	PV as % of Face	Effective Duration
REPOSSESSED ASSETS	260	260	100.00	0.0
REAL ESTATE HELD FOR INVESTMENT	42	42	100.00	0.0
INVESTMENT IN UNCONSOLIDATED SUBORDINATE ORGANIZATIONS	51	51	100.00	4.5
OFFICE PREMISES & EQUIPMENT	1,943	1,943	100.00	0.0
*Subtotal	2,295	2,295	100.00	0.1
MORTGAGE LOAN SERVICING FOR OTHERS				
Fixed-Rate Servicing		456		-33.8
Adj-Rate Servicing		93		-3.8
Float on Mtgs Svc'd for Others		274		-31.3
*Mtg Ln Servicing for Others		823		-29.6
OTHER ASSETS				
Purchased & Excess Servicing ..	922			
Margin Account	-	-	-	-
Miscellaneous I	3,903	3,903	100.00	0.0
Miscellaneous II	798			
Deposit Intangibles:				
Retail CD Intangible		115		-9.5
Transaction Acct Intangible .		918		-20.8
MMDA Intangible		1,138		-19.2
Passbook Account Intangible .		1,081		-20.3
Non-Int-Bearing Acct Intang .		447		-29.6
*Other Assets	5,622	7,601		
UNREALIZED GAINS (LOSSES) LESS UNAMORTIZED YIELD ADJUSTMENTS .	627			
*** TOTAL ASSETS	154,531	159,740	103/101*	1.2/1.7*

*Including/excluding deposit intangible values.

PRESENT VALUE-TO-FACE VALUE RATIOS AND EFFECTIVE DURATIONS
(Balances in $Mil)

*** LIABILITIES ***	Face Value	Present Value Estimate	PV as % of Face	Effective Duration	
DEPOSITS					
Fixed-Rate, Fixed-Maturity:					
Maturing in 12 Mo or Less ...	36,945	37,333	101.05	0.5	
Maturing in 13 Mo or More ...	25,111	26,142	104.11	2.5	
Variable-Rate, Fixed-Maturity .	352	354	100.36	0.1	
Non-Maturity:					
Transaction Accts	8,809	8,809	100/ 90*	0.0/2.4*	
MMDAs	16,935	16,935	100/ 93*	0.0/1.4*	
Passbook Accts	10,308	10,308	100/ 90*	0.0/2.4*	*Excluding/including deposit intangible values
Non-Interest-Bearing Accts ..	6,170	6,170	100/ 93*	0.0/2.3*	listed on asset side of report.
* Deposits	104,631	106,051	101/ 98*	0.8/1.6*	
BORROWINGS					
Fixed-Rate, Fixed-Maturity:					
Maturing in 36 Mo or Less ...	10,667	10,839	101.62	0.8	
Maturing in 37 Mo or More ...	2,020	2,132	105.56	4.8	
Variable-Rate, Fixed-Maturity .	8,428	8,470	100.50	0.1	
* Borrowings	21,114	21,442	101.55	0.9	
OTHER LIABILITIES					
Escrow Accounts					
For Mortgages	801	801	100.00	0.0	
Other Escrow Accounts	164	147	89.62	2.9	
Collat. Mtg Securities Issued .	-	-	-	-	
Miscellaneous I	2,194	2,194	100.00	0.0	
Miscellaneous II	326				
*Other Liabilities	3,484	3,141	90.14	0.1	
SELF-VALUED	9,713	10,229	105.31	2.6	
UNAMORTIZED YIELD ADJUSTMENTS ..	-65				
*** TOTAL LIABILITIES	138,877	140,862	101/ 99**	0.9/1.5**	**Excluding/including deposit intangible values.

PRESENT VALUE-TO-FACE VALUE RATIOS AND EFFECTIVE DURATIONS
(Balances in $Mil)

* OFF-BALANCE-SHEET POSITIONS *	Present Value Estimate
OPTIONAL COMMITMENTS TO ORIGINATE	
FRMs & Balloon/2-Step Mortgages	34
ARMs	8
Other Mortgages	-
FIRM COMMITMENTS	
Purchase/Originate Mtgs & MBS .	-14
Sell Mortgages & MBS	13
Purchase Non-Mortgage Items ...	-
Sell Non-Mortgage Items	-
OPTIONS ON MORTGAGES & MBS	1
INTEREST-RATE SWAPS	
Pay Fixed, Receive Floating ...	-147
Pay Floating, Receive Fixed ...	7
Basis Swaps	-1
Swaptions	-
INTEREST-RATE CAPS	4
INTEREST-RATE FLOORS	10
FUTURES	-
OPTIONS ON FUTURES	1
CONSTRUCTION LIP	-32
SELF-VALUED	85
	=========
*** OFF-BALANCE-SHEET POSITIONS	-31

*** PORTFOLIO EQUITY ***	Face Value	Present Value Estimate	PV as % of Face	Effective Duration
ASSETS	154,531	159,740	103/101*	1.2/1.7*
- LIABILITIES	138,877	140,862	101/ 99**	0.9/1.5**
+ OFF-BALANCE-SHEET POSITIONS ..		-31		
	=========	=========		
*** NET PORTFOLIO VALUE	15,654	18,847	120.40	1.9

*Including/excluding deposit intangible values.
**Excluding/including deposit intangible values.

AGGREGATE SCHEDULE CMR REPORT
(Balances in $Mil)

SCHEDULE CMR -- CONSOLIDATED MATURITY/RATE

ASSETS

FIXED-RATE SINGLE-FAMILY FIRST MORTGAGE LOANS & MORTGAGE-BACKED SECURITIES:		Coupon: Less Than 7%	7.00 to 7.99%	8.00 to 8.99%	9.00 to 9.99%	10.00% & Above
30-YEAR MORTGAGES AND MBS:						
Mortgage Loans	$	5,746	9,173	1,878	545	553
WARM (in months)		334 mo	326 mo	311 mo	295 mo	296 mo
WAC		6.68%	7.33%	8.34%	9.45%	11.15%
$ of Which Are FHA or VA Guaranteed	$	139	468	116	35	31
Securities Backed By Conventional Mortgages	$	3,178	490	68	12	7
WARM (in months)		330 mo	304 mo	258 mo	169 mo	151 mo
Wtd Avg Pass-Thru Rate		6.17%	7.09%	8.15%	9.18%	10.87%
Securities Backed By FHA or VA Mortgages	$	464	273	48	7	2
WARM (in months)		334 mo	308 mo	262 mo	182 mo	175 mo
Wtd Avg Pass-Thru Rate		6.38%	7.24%	8.11%	9.10%	10.58%
15-YEAR MORTGAGES AND MBS:						
Mortgage Loans	$	6,473	3,554	1,030	317	264
WAC		6.45%	7.32%	8.33%	9.36%	11.09%
Mortgage Securities	$	1,715	132	22	4	1
Wtd Avg Pass-Thru Rate		5.99%	7.15%	8.13%	9.35%	10.81%
WARM (of Loans & Securities)		153 mo	151 mo	138 mo	129 mo	123 mo
BALLOON MORTGAGES AND MBS:						
Mortgage Loans	$	2,418	1,693	469	258	534
WAC		6.45%	7.33%	8.34%	9.48%	12.01%
Mortgage Securities	$	928	29	1	1	0
Wtd Avg Pass-Thru Rate		5.89%	7.11%	8.09%	9.11%	11.81%
WARM (of Loans & Securities)		83 mo	87 mo	79 mo	115 mo	106 mo

Total Fixed-Rate Single-Family First Mortgage Loans and Mortgage-Backed Securities . . . . $ 42,286

SCHEDULE CMR -- CONSOLIDATED MATURITY/RATE

ASSETS-Continued

ADJUSTABLE-RATE SINGLE-FAMILY FIRST MORTGAGE LOANS & MORTGAGE-BACKED SECURITIES:		Current Market Index ARMs by Coupon Reset Frequency: 6 Mo or Less	7 Mo to 2 Yrs	2+ to 5 Yrs	Lagging Market Index ARMs By Coupon Reset Frequency: 1 Month	2 Mo to 5 Yrs
TEASER ARMS:						
Balances Currently Subject to Intro Rates . .	$	608	281	158	2	6
WAC		4.01%	5.12%	7.50%	7.33%	5.59%
NON-TEASER ARMS:						
Balances of All Non_Teaser ARMs	$	3,437	10,325	11,010	580	1,043
Wtd Avg Margin (in bp)		317 bp	342 bp	293 bp	203 bp	249 bp
WAC		6.46%	7.13%	6.87%	4.81%	7.38%
WARM (in months)		283 mo	300 mo	333 mo	326 mo	252 mo
Wtd Avg Time Until Next Payment Reset (mo) .		4 mo	12 mo	44 mo	1 mo	13 mo

Total Adjustable-Rate Single-Family First Mortgage Loans & Mortgage-Backed Securities . . . . $ 27,450

MEMO ITEMS FOR ALL ARMS (Reported at CMR185)

		Current Market Index ARMs by Coupon Reset Frequency: 6 Mo or Less	7 Mo to 2 Yrs	2+ to 5 Yrs	Lagging Market Index ARMs By Coupon Reset Frequency: 1 Month	2 Mo to 5 Yrs
ARM BALANCES BY DISTANCE TO LIFETIME CAP						
Balances w/Coupon Within 200 bp of Lifetime Cap	$	216	644	208	1	24
Wtd Avg Distance from Lifetime Cap (in bp) .		179 bp	177 bp	145 bp	71 bp	144 bp
Balances w/Coupon 201-400 bp from Lifetime Cap	$	327	1,735	554	3	251
Wtd Avg Distance from Lifetime Cap		311 bp	322 bp	339 bp	354 bp	322 bp
Balances w/Coupon Over 400 bp from Lifetime Cap	$	2,712	7,799	9,991	569	682
Wtd Avg Distance from Lifetime Cap		748 bp	606 bp	553 bp	787 bp	610 bp
Balances Without Lifetime Cap	$	790	429	415	8	92
ARM CAP & FLOOR DETAIL						
Balances Subject to Periodic Rate Caps	$	2,339	8,182	9,843	528	775
Wtd Avg Periodic Rate Cap (in bp)		103 bp	181 bp	201 bp	55 bp	157 bp
Balances Subject to Periodic Rate Floors . . .	$	670	6,213	7,239	17	641
MBS INCLUDED IN ARM BALANCES	$	293	942	954	31	26

SCHEDULE CMR -- CONSOLIDATED MATURITY/RATE

ASSETS-Continued

MULTIFAMILY & NONRESIDENTIAL MORTGAGE LOANS & SECURITIES	Balloons	Fully Amortizing
Adjustable-Rate:		
Balances . . . . $	1,273	3,793
WARM (in months)	65 mo	152 mo
Remaining Term to Full Amort. .	247 mo	
Rate Index Code	0	0
Margin (in bp)	220 bp	207 bp
Reset Frequency	30 mo	22 mo
MEMO: ARMs w/300 bp of Life Cap		
Balances . . . . $	27	126
WA Distance to Lifetime Cap .	81 bp	77 bp
Fixed-Rate:		
Balances . . . . $	1,394	3,164
WARM (in months)	55 mo	110 mo
Remaining Term to Full Amort. .	243 mo	
WAC	8.06%	7.96%

CONSTRUCTION & LAND LOANS	Adj. Rate	Fixed Rate
Balances . . . . $	4,637	1,725
WARM (in months)	26 mo	39 mo
Rate Index Code	0	
Margin (bp) in Col 1; WAC in Col 2	145 bp	7.65%
Reset Frequency	3 mo	

SECOND MORTGAGE LOANS & SECURITIES	Adj. Rate	Fixed Rate
Balances . . . . $	3,957	2,861
WARM (in months)	161 mo	143 mo
Rate Index Code	0	
Margin (bp) in Col 1; WAC in Col 2	76 bp	8.47%
Reset Frequency (in months) . . .	2 mo	

ASSETS--Continued

	Adjustable Rate	Fixed Rate
COMMERCIAL LOANS		
Balances . . . . $	3,077	2,846
WARM (in months)	50 mo	44 mo
Margin in Col 1 (bp); WAC in Col 2	384 bp	9.39%
Reset Frequency	2 mo	
Rate Index Code	0	
CONSUMER LOANS		
Balances . . . . $	3,158	16,287
WARM (in months)	39 mo	42 mo
Rate Index Code	0	
Margin in Col 1 (bp); WAC in Col 2	1002 bp	11.76%
Reset Frequency	2 mo	

MORTGAGE-DERIVATIVE SECURITIES--BOOK VALUE	High Risk	Low Risk
Collateralized Mtg Obligations:		
Floating Rate . . . . $	186	1,240
Fixed Rate:		
Remaining WAL <= 5 Years . . . $	823	5,046
Remaining WAL 5-10 Years . . . $	597	516
Remaining WAL over 10 Years . $	688	
Super Floaters . . . . $	0	
Inverse Floaters & Super POs . . $	6	
Other . . . . $	11	0
CMO Residuals: $		
Fixed-Rate . . . . $	0	0
Floating-Rate . . . . $	0	0
Stripped Mortgage-Backed Securities:		
Interest-Only MBS . . . . $	131	0
WAC . . . . $	5.96%	9.40%
Principal-Only MBS . . . . $	5	0
WAC	7.00%	11.93%
Total Mortgage-Derivative Securities-Book Value . $	2,448	6,803

SCHEDULE CMR -- CONSOLIDATED MATURITY/RATE

ASSETS--Continued

MORTGAGE LOANS SERVICED FOR OTHERS

Coupon of Fixed-Rate Mortgages Serviced for Others

Fixed-Rate Mortgage Loan Servicing	Less Than 7%	7.00 to 7.99%	8.00 to 8.99%	9.00 to 9.99%	10.00% & Above
Balances Serviced	$ 24,790	21,696	4,646	1,625	787
WARM (in months)	266 mo	303 mo	278 mo	229 mo	210 mo
Wtd Avg Servicing Fee (in bp)	32 bp	37 bp	41 bp	54 bp	67 bp

Total # of Fixed-Rate Loans Serviced That Are:

Conventional Loans	441,064 lns
FHA/VA Loans	39,489 lns
Subserviced by Others	3,032 lns

Adjustable-Rate Mortgage Loan Servicing	Index on Serviced Loan: Current Mkt	Index on Serviced Loan: Lagging Mkt
Balances Serviced	$ 6,829	138
WARM (in months)	299 mo	124 mo
Wtd Avg Servicing Fee (in bp)	50 bp	20 bp

Total # of Adjustable-Rate Loans Serviced	41,962 lns
Of Which, Number Subserviced By Others	556 lns

Total Balances of Mortgage Loans Serviced for Others . . . . $ 60,510

CASH, DEPOSITS, & SECURITIES

	Balances	WAC	WARM
Cash, Non-Interest-Earning Demand Deposits, Overnight Fed Funds, Overnight Repos	$ 5,897		
Equity Securities (including Mutual Funds) Subject to SFAS No. 115	$ 955		
Zero-Coupon Securities	$ 740	1.82%	6 mo
Government & Agency Securities	$ 2,915	4.48%	41 mo
Term Fed Funds, Term Repos, and Interest-Earning Deposits	$ 4,049	1.96%	2 mo
Other (Munis, Mortgage-Backed Bonds, Corporate Securities, Commercial Paper, etc.)	$ 1,580	5.82%	66 mo
Structured Securities	$ 2,279		
Total Cash, Deposits, & Securities	$ 18,415		

SCHEDULE CMR -- CONSOLIDATED MATURITY/RATE

ASSETS--Continued

ITEMS RELATED TO MORTGAGE LOANS & SECURITIES

Nonperforming Loans	$	788
Accrued Interest Receivable	$	530
Advances for Taxes and Insurance	$	31
Less: Unamortized Yield Adjustments	$	-445
Valuation Allowances	$	498
Unrealized Gains (Losses)	$	74

ITEMS RELATED TO NONMORTGAGE LOANS & SECURITIES

Nonperforming Loans	$	223
Accrued Interest Receivable	$	171
Less: Unamortized Yield Adjustments	$	-71
Valuation Allowances	$	828
Unrealized Gains (Losses)	$	-16

REAL ESTATE HELD FOR INVESTMENT	$	42
REPOSSESSED ASSETS	$	260
EQUITY INVESTMENTS NOT SUBJECT TO SFAS NO. 115 (EXCLUDING FHLB STOCK)	$	51
OFFICE PREMISES AND EQUIPMENT	$	1,943

ITEMS RELATED TO CERTAIN INVESTMENT SECURITIES

Unrealized Gains (Losses)	$	28
Less: Unamortized Yield Adjustments	$	-26
Valuation Allowances	$	2

OTHER ASSETS

Servicing Assets, Interest-Only Strip Receivables, and Certain Other Instruments	$	922
Margin Account	$	0
Miscellaneous I	$	3,903
Miscellaneous II	$	798

TOTAL ASSETS	$	154,531

* MEMORANDUM ITEMS *

Mortgage "Warehouse" Loans Reported as Mortgage Loans at SC23	$	2
Loans Secured by Real Estate Reported as Consumer Loans at SC34	$	1,491
Market Value of Equity Securities & Mutual Funds Reported at CMR464:		
Equity Secur. & Non-Mtg-Related Mutual Funds	$	564
Mortgage-Related Mutual Funds	$	390
Mortgage Loans Serviced by Others:		
Fixed-Rate Mortgage Loans Serviced	$	9,282
Wtd Avg Servicing Fee (in bp)		32 bp
Adjustable-Rate Mortgage Loans Serviced	$	7,099
Wtd Avg Servicing Fee (in bp)		43 bp
Credit Card Balances Expected to Pay Off in Grace Period	$	161

SCHEDULE CMR -- CONSOLIDATED MATURITY/RATE

LIABILITIES

FIXED-RATE, FIXED-MATURITY DEPOSITS

Balances by Remaining Maturity:		Original Maturity in Months: 12 or Less	13 to 36	37 or More		Early Withdrawal During Quarter (Optional)
Balances Maturing in 3 Months or Less	$	9,548	3,700	300	$	43
WAC		3.07%	6.05%	5.81%		
WARM (in months)		2 mo	2 mo	2 mo		
Balances Maturing in 4 to 12 Months	$	13,127	9,181	1,088	$	217
WAC		2.90%	5.30%	5.88%		
WARM (in months)		7 mo	8 mo	8 mo		
Balances Maturing in 13 to 36 Months	$		11,712	6,135	$	204
WAC			4.31%	6.52%		
WARM (in months)			22 mo	26 mo		
Balances Maturing in 37 or More Months	$			7,264	$	22
WAC				5.54%		
WARM (in months)				53 mo		

Total Fixed-Rate, Fixed-Maturity Deposits . . . . $ 62,056

Memo: Fixed-Rate, Fixed-Maturity Deposit Detail:		Original Maturity in Months: 12 or Less	13 to 36	Over 36
Balances in Brokered Deposits	$	1,940	4,472	6,061
Deposits with Early-Withdrawal Penalities Stated in Terms of Months of Foregone Interest:				
Balances Subject to Penalty	$	18,915	18,695	8,087
Penalty in Months of Forgone Interest . . . (expressed to two decimal palces; e.g., x.xx)		3.62 mo	6.45 mo	9.19 mo
Balances in New Accounts (Optional)	$	2,279	1,888	955

SCHEDULE CMR -- CONSOLIDATED MATURITY/RATE

LIABILITIES--Continued

FIXED-RATE, FIXED-MATURITY BORROWINGS:
FHLB ADVANCES, OTHER BORROWINGS,
REDEEMABLE PREFERRED STOCK,
& SUBORDINATED DEBT

Balances by Coupon Class:		Remaining Maturity in Months: 0 to 3	4 to 36	37 or More	WAC
Under 5.00 %	$	5,038	1,729	573	2.57%
5.00 to 5.99 %	$	89	1,876	624	5.46%
6.00 to 6.99 %	$	142	1,305	396	6.46%
7.00 to 7.99 %	$	54	357	111	7.30%
8.00 to 8.99 %	$	72	3	11	8.45%
9.00 to 9.99 %	$	0	0	301	9.23%
10.00 to 10.99 %	$	0	0	0	10.50%
11.00% and Above	$	0	0	2	11.18%
WARM		1 mo	18 mo	71 mo	

Total Fixed-Rate, Fixed-Maturity Borrowings . . . . $ 12,686

MEMO: Variable-Rate, Fixed Maturity Liabilities
(from Supplemental Reporting) . . . . $ 18,493

MEMO: Book Value of Redeemable Preferred Stock . . . $ 0

SCHEDULE CMR -- CONSOLIDATED MATURITY/RATE

LIABILITIES (Con't.), MINORITY INTEREST, & CAPITAL

NON-MATURITY DEPOSITS	Total Balances	WAC	Balances in New Accounts (Optional)
Transaction Accounts	$ 8,809	1.13%	$ 424
Money Market Deposit Accounts (MMDAs)	$ 16,935	2.22%	$ 1,001
Passbook Accounts	$ 10,308	1.87%	$ 249
Non-Interest-Bearing Non-Maturity Deposits	$ 6,170		$ 340

ESCROW ACCOUNTS	Total Balances	WAC
Escrow for Mortgages Held in Portfolio	$ 367	0.17%
Escrow for Mortgages Serviced for Others	$ 434	0.05%
Other Escrows	$ 164	0.02%
TOTAL NON-MATURITY DEPOSITS & ESCROW ACCOUNTS	$ 43,187	

UNAMORTIZED YIELD ADJUSTMENTS ON DEPOSITS	$ -5
UNAMORTIZED YIELD ADJUSTMENTS ON BORROWINGS	$ -60
OTHER LIABILITIES	
Collateralized Mortgage Securities Issued	$ 0
Miscellaneous I	$ 2,194
Miscellaneous II	$ 326
TOTAL LIABILITIES	$ 138,877
MINORITY INTEREST IN CONSOLIDATED SUBSIDIARIES	$ 202
EQUITY CAPITAL	$ 15,452
TOTAL LIABILITIES, MINORITY INTEREST, & CAPITAL	$ 154,532

SCHEDULE CMR -- CONSOLIDATED MATURITY/RATE

OFF-BALANCE-SHEET POSITIONS

OFF-BALANCE-SHEET CONTRACT POSITIONS	(1) Contract Code	(2) Notional Amount	(3) Maturity or Fees	(4) Price/ Rate #1	(5) Price/ Rate #2
1.	0000	$ 0	0	0.00	0.00
2.	0000	$ 0	0	0.00	0.00
3.	0000	$ 0	0	0.00	0.00
4.	0000	$ 0	0	0.00	0.00
5.	0000	$ 0	0	0.00	0.00
6.	0000	$ 0	0	0.00	0.00
7.	0000	$ 0	0	0.00	0.00
8.	0000	$ 0	0	0.00	0.00
9.	0000	$ 0	0	0.00	0.00
10.	0000	$ 0	0	0.00	0.00
11.	0000	$ 0	0	0.00	0.00
12.	0000	$ 0	0	0.00	0.00
13.	0000	$ 0	0	0.00	0.00
14.	0000	$ 0	0	0.00	0.00
15.	0000	$ 0	0	0.00	0.00
16.	0000	$ 0	0	0.00	0.00

MEMO: Reconciliation of Off-Balance-Sheet Contract Positions Reported	# of Positions
Reported Above at CMR801-CMR880	0
Reported Using Optional Supplemental Reporting	0
Self-Valued & Reported as "Additional" Positions at CMR911-CMR919	0

SCHEDULE CMR -- CONSOLIDATED MATURITY/RATE

AGGREGATE OFF-BALANCE-SHEET POSITIONS

Code	Off-Balance-Sheet Contract Position	(1) # Firms if #>5	(2) Notional Amount	(3) Maturity or Fees	(4) Price/ Rate #1	(5) Price/ Rate #2
1002	optional commitment to originate 1-month COFI ARMs	-	$ 2	-	-	-
1004	optional commitment to originate 6-mo or 1-yr COFI ARMs	9	$ 7	-	-	-
1006	optional commitment to originate 6-mo or 1-yr Treasury/LIBOR ARMs .	58	$ 337	-	-	-
1008	optional commitment to originate 3- or 5-yr Treasury ARMs	37	$ 603	-	-	-
1010	optional commitment to originate 5- or 7-yr balloon or 2-step mtgs	40	$ 204	-	-	-
1012	optional commitment to originate 10-, 15-, or 20-year FRMs	127	$ 1,861	-	-	-
1014	optional commitment to originate 25- or 30-year FRMs	102	$ 5,336	-	-	-
1016	optional commitment to originate "other" mortgages	86	$ 255	-	-	-
2002	commitment to purchase 1-mo COFI ARM loans, svc retained	-	$ 0	-	-	-
2004	commitment to purchase 6-mo or 1-yr COFI ARM loans, svc retained .	-	$ 5	-	-	-
2006	commitment to purchase 6-mo/1-yr Treas/LIBOR ARM lns, svc retained	-	$ 7	-	-	-
2008	commitment to purchase 3- or 5-yr Treasury ARM loans, svc retained	-	$ 160	-	-	-
2012	commitment to purchase 10-, 15-, or 20-yr FRM loans, svc retained .	9	$ 19	-	-	-
2014	commitment to purchase 25- or 30-yr FRM loans, svc retained	7	$ 60	-	-	-
2016	commitment to purchase "other" mortgage loans, svc retained	6	$ 54	-	-	-
2026	commitment to sell 6-mo or 1-yr Treas/LIBOR ARM lns, svc retained .	-	$ 20	-	-	-
2028	commitment to sell 3- or 5-yr Treasury ARM loans, svc retained . .	-	$ 8	-	-	-
2030	commitment to sell 5- or 7-yr balloon/2-step mtg lns, svc retained	7	$ 38	-	-	-
2032	commitment to sell 10-, 15-, or 20-yr FRM loans, svc retained . . .	22	$ 192	-	-	-
2034	commitment to sell 25- to 30-yr FRM loans, svc retained	24	$ 1,651	-	-	-
2036	commitment to sell "other" mortgage loans, svc retained	-	$ 7	-	-	-
2046	commitment to purchase 6-mo or 1-yr Treasury or LIBOR ARM MBS . . .	-	$ 23	-	-	-
2048	commitment to purchase 3-yr or 5-yr Treasury ARM MBS	-	$ 5	-	-	-
2050	commitment to purchase 5-yr or 7-yr balloon or 2-step MBS	-	$ 1	-	-	-
2052	commitment to purchase 10-, 15-, or 20-yr FRM MBS	-	$ 6	-	-	-
2054	commitment to purchase 25- to 30-year FRM MBS	-	$ 194	-	-	-
2056	commitment to purchase "other" MBS	-	$ 78	-	-	-
2066	commitment to sell 6-mo or 1-yr Treasury or LIBOR ARM MBS	-	$ 21	-	-	-

SCHEDULE CMR -- CONSOLIDATED MATURITY/RATE

AGGREGATE OFF-BALANCE-SHEET POSITIONS

Code	Off-Balance-Sheet Contract Position	(1) # Firms if #>5	(2) Notional Amount	(3) Maturity or Fees	(4) Price/ Rate #1	(5) Price/ Rate #2
2070	commitment to sell 5- or 7-yr balloon or 2-step MBS	-	$ 4	-	-	-
2072	commitment to sell 10-, 15-, or 20-yr FRM MBS	9	$ 1,271	-	-	-
2074	commitment to sell 25- or 30-yr FRM MBS	9	$ 4,390	-	-	-
2081	commitment t/purchase low-risk floating-rate mtg derivative product	-	$ 22	-	-	-
2082	commitment to purchase low-risk fixed-rate mtg derivative product .	-	$ 34	-	-	-
2084	commitment to sell low-risk fixed-rate mtg derivative product . . .	-	$ 48	-	-	-
2086	commitment to purchase high-risk mortgage derivative product . . .	-	$ 4	-	-	-
2106	commit to purchase 6-mo or 1-yr Treas/LIBOR ARM lns, svc released .	-	$ 12	-	-	-
2108	commitment to purchase 3- or 5-yr Treasury ARM lns, svc released .	-	$ 90	-	-	-
2110	commit to purchase 5- or 7-yr balloon/2-step mtg lns, svc released	-	$ 23	-	-	-
2112	commitment to purchase 10-, 15-, or 20-yr FRM loans, svc released .	-	$ 117	-	-	-
2114	commitment to purchase 25- or 30-yr FRM loans, svc released	-	$ 192	-	-	-
2116	commitment to purchase "other" mortgage loans, svc released	-	$ 413	-	-	-
2126	commitment to sell 6-mo or 1-yr Treas/LIBOR ARM lns, svc released .	11	$ 83	-	-	-
2128	commitment to sell 3- or 5-yr Treasury ARM loans, svc released . .	6	$ 102	-	-	-
2130	commitment to sell 5- or 7-yr balloon/2-step mtg lns, svc released	-	$ 14	-	-	-
2132	commitment to sell 10-, 15-, or 20-yr FRM loans, svc released . . .	22	$ 300	-	-	-
2134	commitment to sell 25- or 30-yr FRM loans, svc released	42	$ 1,266	-	-	-
2136	commitment to sell "other" mortgage loans, svc released	7	$ 19	-	-	-
2204	firm commitment to originate 6-month or 1-yr COFI ARM loans	-	$ 2	-	-	-
2206	firm commitment to originate 6-mo or 1-yr Treasury or LIBOR ARM lns	20	$ 32	-	-	-
2208	firm commitment to originate 3- or 5-yr Treasury ARM loans	19	$ 182	-	-	-
2210	firm commitment to originate 5- or 7-yr balloon or 2-step mtg lns .	12	$ 21	-	-	-
2212	firm commitment to originate 10-, 15-, or 20-year FRM loans	41	$ 332	-	-	-
2214	firm commitment to originate 25- or 30-year FRM loans	34	$ 850	-	-	-
2216	firm commitment to originate "other" mortgage loans	26	$ 483	-	-	-
3008	option to purchase 3- or 5-yr Treasury ARMs	-	$ 1	-	-	-
3012	option to purchase 10-, 15-, or 20-yr FRMs	-	$ 1	-	-	-

SCHEDULE CMR -- CONSOLIDATED MATURITY/RATE

AGGREGATE OFF-BALANCE-SHEET POSITIONS

Code	Off-Balance-Sheet Contract Position	(1) # Firms if #>5	(2) Notional Amount	(3) Maturity or Fees	(4) Price/ Rate #1	(5) Price/ Rate #2
3014	option to purchase 25- or 30-yr FRMs	-	$ 35	-	-	-
3032	option to sell 10-, 15-, or 20-year FRMs	-	$ 6	-	-	-
3034	option to sell 25- or 30-year FRMs	-	$ 24	-	-	-
3054	short option to purchase 25- or 30-yr FRMs	-	$ 33	-	-	-
4002	commitment to purchase non-mortgage financial assets	24	$ 295	-	-	-
4022	commitment to sell non-mortgage financial assets	-	$ 3	-	-	-
5002	interest rate swap: pay fixed, receive 1-month LIBOR	-	$ 904	-	-	-
5004	interest rate swap: pay fixed, receive 3-month LIBOR	-	$ 4,666	-	-	-
5006	interest rate swap: pay fixed, receive 6-month LIBOR	-	$ 60	-	-	-
5024	interest rate swap: pay 1-month LIBOR, receive fixed	-	$ 500	-	-	-
5026	interest rate swap: pay 3-month LIBOR, receive fixed	-	$ 98	-	-	-
5104	interest rate swaption: pay fixed, receive 3-month LIBOR	-	$ 580	-	-	-
5582	interest rate swap, amortizing: pay MBS coupon, receive 1-mo LIBOR	-	$ 53	-	-	-
6002	interest rate cap based on 1-month LIBOR	-	$ 828	-	-	-
6004	interest rate cap based on 3-month LIBOR	-	$ 1,539	-	-	-
6022	interest rate cap based on the prime rate	-	$ 50	-	-	-
6040	short interest rate cap based on 1-year Treasury	-	$ 3	-	-	-
7002	interest rate floor based on 1-month LIBOR	-	$ 25	-	-	-
7010	interest rate floor based on 1-year Treasury	-	$ 3	-	-	-
7018	interest rate floor based on 10-year Treasury	-	$ 1,660	-	-	-
7052	short interest rate floor based on the prime rate	-	$ 10	-	-	-
8010	long futures contract on 10-year Treasury note	-	$ 82	-	-	-
9010	long call option on 10-year Treasury note futures contract	-	$ 52	-	-	-
9034	long put option on 10-year Treasury note futures contract	-	$ 3	-	-	-
9082	short put option on 10-year Treasury note futures contract	-	$ 70	-	-	-
9502	fixed-rate construction loans in process	127	$ 763	-	-	-
9512	adjustable-rate construction loans in process	77	$ 1,141	-	-	-