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	36,931	-13,735	-27 %	8.00 %	-243 bp
+200 bp	41,972	-8,694	-17 %	8.92 %	-152 bp
+100 bp	47,231	-3,435	-7 %	9.86 %	-58 bp
0 bp	50,666			10.43 %	
-100 bp	51,734	1,068	+2 %	10.57 %	+14 bp

*** RISK MEASURES: +200/-100 BP RATE SHOCK ***	03/31/2002
Pre-Shock NPV Ratio: NPV as % of PV of Assets	10.43 %
Post-Shock NPV Ratio	8.92 %
Sensitivity Measure: Decline in NPV Ratio	152 bp

OFFICE OF THRIFT SUPERVISION
ECONOMIC ANALYSIS DIVISION

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	-	-	-	40,126	38,674	36,577	34,420	32,382	-
30-Yr Mortgage Securities ...	-	-	-	6,491	6,299	6,002	5,675	5,357	-
15-Year Mortgages & MBS	-	-	-	13,389	12,943	12,427	11,916	11,427	-
Balloon Mortgages & MBS	-	-	-	5,382	5,255	5,092	4,925	4,762	-
Adjustable-Rate Single Family First-Mortgage Loans & MBS:									
Current Market Index ARMs:									
6 Mo or Less Reset Freq....	-	-	-	6,180	6,145	6,103	6,049	5,975	-
7 Mo to 2 Yrs Reset Freq ..	-	-	-	18,272	18,115	17,921	17,651	17,275	-
2+ to 5 Yrs Reset Freq	-	-	-	35,373	34,420	33,328	32,132	30,872	-
Lagging Market Index ARMs:									
1 Mo Reset Freq............	-	-	-	106,571	105,775	104,638	103,091	101,127	-
2 Mo to 5 Yrs Reset Freq...	-	-	-	32,277	31,666	30,944	30,099	29,134	-
Multifamily & Nonresidential Mortgage Loans & Securities:									
Adjustable-Rate, Balloon	-	-	-	10,451	10,347	10,227	10,093	9,961	-
Adjustable-Rate, Fully-Amort.	-	-	-	27,806	27,576	27,349	27,122	26,896	-
Fixed-Rate, Balloon	-	-	-	7,553	7,225	6,915	6,622	6,345	-
Fixed-Rate, Fully-Amortizing	-	-	-	3,125	2,984	2,853	2,731	2,618	-
Construction & Land Loans:									
Adjustable-Rate	-	-	-	5,353	5,345	5,336	5,328	5,320	-
Fixed-Rate	-	-	-	1,750	1,709	1,671	1,637	1,606	-
Second Mtg Loans & Securities:									
Adjustable-Rate	-	-	-	9,095	9,086	9,076	9,068	9,061	-
Fixed-Rate	-	-	-	5,878	5,743	5,615	5,492	5,375	-
Other Assets Related to Mortgage Loans & Securities:									
Net Nonperforming Mtg Loans .	-	-	-	779	767	752	734	715	-
Accrued Interest Receivable .	-	-	-	1,656	1,656	1,656	1,656	1,656	-
Advances for Taxes/Insurance	-	-	-	261	261	261	261	261	-
Float on Escrows on Owned Mtg	-	-	-	65	103	137	165	188	-
Less: Value of Servicing on Mtgs Serviced by Others ...	-	-	-	-130	-149	-157	-160	-161	-
*Mortgage Loans & Securities	-	-	-	337,962	332,242	325,038	317,027	308,473	-

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	-	-	-	5,516	5,513	5,511	5,510	5,509	-
Fixed-Rate	-	-	-	2,718	2,585	2,462	2,348	2,241	-
Consumer Loans:									
Adjustable-Rate	-	-	-	796	795	795	795	795	-
Fixed-Rate	-	-	-	11,710	11,523	11,342	11,167	10,996	-
Other Assets Related to Nonmortgage Loans & Securities:									
Net Nonperforming Nonmtg Lns	-	-	-	-502	-494	-487	-479	-473	-
Accrued Interest Receivable .	-	-	-	120	120	120	120	120	-
*Nonmortgage Loans	-	-	-	20,357	20,042	19,744	19,459	19,189	-
CASH, DEPOSITS, & SECURITIES									
Cash, Non-Int-Earning Deposits, Overnight Fed Funds & Repos .	-	-	-	19,710	19,710	19,710	19,710	19,710	-
Equities & All Mutual Funds ...	-	-	-	774	740	705	670	635	-
Zero-Coupon Securities	-	-	-	34	34	34	34	34	-
Govt & Agency Securities	-	-	-	45,353	42,447	39,768	37,294	35,009	-
Term Fed Funds, Term Repos, & Interest-Earning Deposits .	-	-	-	3,205	3,201	3,197	3,192	3,188	-
Munis, Mtg-Backed Bonds, Corporates, Commercial Paper	-	-	-	592	554	519	488	460	-
Mortgage-Derivative Securities:									
Valued by OTS	-	-	-	2	2	2	2	2	-
Valued by Institution	-	-	-	20,848	20,684	20,351	19,937	19,516	-
Structured Securities, Valued by Institution	-	-	-	1,127	1,108	1,078	1,043	1,009	-
Less: Valuation Allowances for Investment Securities ..	-	-	-	2	2	2	2	2	-
*Cash, Deposits, & Securities	-	-	-	91,641	88,478	85,361	82,367	79,561	-

AREA: WEST REGION
TYPE: ALL REPORTING CMR
FIRMS REPORTING: 102
CYCLE: MAR 2002

OFFICE OF THRIFT SUPERVISION
ECONOMIC ANALYSIS DIVISION

DATE:07/01/2002
TIME:11:09:04
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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	-	-	-	323	323	323	323	323	-
REAL ESTATE HELD FOR INVESTMENT	-	-	-	125	125	125	125	125	-
INVESTMENT IN UNCONSOLIDATED SUBORDINATE ORGANIZATIONS	-	-	-	188	185	173	157	138	-
OFFICE PREMISES & EQUIPMENT	-	-	-	3,317	3,317	3,317	3,317	3,317	-
*Subtotal	-	-	-	3,953	3,950	3,939	3,922	3,904	-
MORTGAGE LOAN SERVICING FOR OTHERS									
Fixed-Rate Servicing	-	-	-	3,899	6,140	7,498	7,970	8,039	-
Adj-Rate Servicing	-	-	-	1,186	1,245	1,263	1,275	1,274	-
Float on Mtgs Svc'd for Others	-	-	-	1,841	2,522	3,015	3,346	3,578	-
*Mtg Ln Servicing for Others	-	-	-	6,926	9,908	11,777	12,591	12,891	-
OTHER ASSETS									
Margin Account	-	-	-	-	-	-	-	-	-
Miscellaneous I	-	-	-	17,416	17,416	17,416	17,416	17,416	-
Deposit Intangibles:									
Retail CD Intangible	-	-	-	275	292	308	320	334	-
Transaction Acct Intangible .	-	-	-	3,533	4,328	5,112	5,844	6,420	-
MMDA Intangible	-	-	-	4,011	4,811	5,518	6,192	6,884	-
Passbook Account Intangible .	-	-	-	2,127	2,572	3,010	3,414	3,787	-
Non-Int-Bearing Acct Intang .	-	-	-	1,180	1,550	1,905	2,242	2,563	-
*Other Assets	-	-	-	28,543	30,970	33,269	35,429	37,403	-
*** TOTAL ASSETS	-	-	-	489,381	485,589	479,126	470,795	461,421	-

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

*** LIABILITIES ***	-400 bp	-300 bp	-200 bp	-100 bp	No Change	+100 bp	+200 bp	+300 bp	+400 bp
				*** Change in Interest Rates ***					
DEPOSITS									
Fixed-Rate, Fixed-Maturity:									
Maturing in 12 Mo or Less ...	-	-	-	82,300	81,975	81,656	81,338	81,024	-
Maturing in 13 Mo or More ...	-	-	-	20,181	19,623	19,088	18,575	18,083	-
Variable-Rate, Fixed-Maturity .	-	-	-	720	720	719	719	719	-
Non-Maturity:									
Transaction Accts	-	-	-	35,953	35,953	35,953	35,953	35,953	-
MMDAs	-	-	-	62,607	62,607	62,607	62,607	62,607	-
Passbook Accts	-	-	-	21,334	21,334	21,334	21,334	21,334	-
Non-Interest-Bearing Accts ..	-	-	-	17,558	17,558	17,558	17,558	17,558	-
* Deposits	-	-	-	240,654	239,770	238,915	238,084	237,277	-
BORROWINGS									
Fixed-Rate, Fixed-Maturity:									
Maturing in 36 Mo or Less ...	-	-	-	91,330	90,787	90,252	89,726	89,208	-
Maturing in 37 Mo or More ...	-	-	-	5,312	5,051	4,807	4,577	4,362	-
Variable-Rate, Fixed-Maturity .	-	-	-	64,314	64,231	64,149	64,067	63,985	-
* Borrowings	-	-	-	160,956	160,069	159,208	158,370	157,556	-
OTHER LIABILITIES									
Escrow Accounts									
For Mortgages	-	-	-	4,359	4,359	4,359	4,359	4,359	-
Other Escrow Accounts	-	-	-	1,783	1,732	1,684	1,638	1,595	-
Collat. Mtg Securities Issued .	-	-	-	97	97	97	96	96	-
Miscellaneous I	-	-	-	13,498	13,498	13,498	13,498	13,498	-
Miscellaneous II	-	-	-	-	-	-	-	-	-
*Other Liabilities	-	-	-	19,737	19,686	19,637	19,592	19,548	-
SELF-VALUED	-	-	-	16,462	16,268	16,048	15,788	14,086	-
*** TOTAL LIABILITIES	-	-	-	437,810	435,794	433,808	431,834	428,467	-

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	-	-	-	572	-7	-723	-1,411	-2,043	-
ARMs	-	-	-	90	67	35	-8	-64	-
Other Mortgages	-	-	-	101	-	-104	-205	-301	-
FIRM COMMITMENTS									
Purchase/Originate Mtgs & MBS .	-	-	-	189	19	-188	-388	-573	-
Sell Mortgages & MBS	-	-	-	-1,508	303	2,346	4,266	6,019	-
Purchase Non-Mortgage Items ...	-	-	-	1	-	-1	-1	-2	-
Sell Non-Mortgage Items	-	-	-	0	-	0	0	0	-
OPTIONS ON MORTGAGES & MBS	-	-	-	-19	40	179	309	426	-
INTEREST-RATE SWAPS									
Pay Fixed, Receive Floating ...	-	-	-	-601	-90	401	871	1,321	-
Pay Floating, Receive Fixed ...	-	-	-	650	52	-492	-989	-1,441	-
Basis Swaps	-	-	-	0	-1	-2	-2	-3	-
Swaptions	-	-	-	210	330	463	601	739	-
INTEREST-RATE CAPS	-	-	-	0	1	1	2	3	-
INTEREST-RATE FLOORS	-	-	-	-	-	-	-	-	-
FUTURES	-	-	-	-22	-	22	44	66	-
OPTIONS ON FUTURES	-	-	-	0	0	0	1	2	-
CONSTRUCTION LIP	-	-	-	-34	-53	-71	-86	-101	-
SELF-VALUED	-	-	-	533	209	45	8	-72	-
*** OFF-BALANCE-SHEET POSITIONS	-	-	-	162	870	1,913	3,012	3,978	-

*** NET PORTFOLIO VALUE ***	-400 bp	-300 bp	-200 bp	-100 bp	No Change	+100 bp	+200 bp	+300 bp	+400 bp
ASSETS	-	-	-	489,381	485,589	479,126	470,795	461,421	-
- LIABILITIES	-	-	-	437,810	435,794	433,808	431,834	428,467	-
+ OFF-BALANCE-SHEET POSITIONS ..	-	-	-	162	870	1,913	3,012	3,978	-
*** NET PORTFOLIO VALUE	-	-	-	51,734	50,666	47,231	41,972	36,931	-

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	38,334	38,674	100.89	4.6
30-Yr Mortgage Securities ...	6,180	6,299	101.92	3.9
15-Year Mortgages & MBS	12,860	12,943	100.64	3.7
Balloon Mortgages & MBS	5,200	5,255	101.06	2.8
Adjustable-Rate Single Family First-Mortgage Loans & MBS:				
Current Market Index ARMs:				
6 Mo or Less Reset Freq....	5,944	6,145	103.39	0.6
7 Mo to 2 Yrs Reset Freq ..	17,557	18,115	103.18	1.0
2+ to 5 Yrs Reset Freq	34,384	34,420	100.10	3.0
Lagging Market Index ARMs:				
1 Mo Reset Freq............	102,768	105,775	102.93	0.9
2 Mo to 5 Yrs Reset Freq...	31,005	31,666	102.13	2.1
Multifamily & Nonresidential Mortgage Loans & Securities:				
Adjustable-Rate, Balloon	10,374	10,347	99.74	1.1
Adjustable-Rate, Fully-Amort.	28,187	27,576	97.83	0.8
Fixed-Rate, Balloon	7,038	7,225	102.66	4.4
Fixed-Rate, Fully-Amortizing	2,930	2,984	101.85	4.5
Construction & Land Loans:				
Adjustable-Rate	5,306	5,345	100.74	0.2
Fixed-Rate	1,776	1,709	96.19	2.3
Second Mtg Loans & Securities:				
Adjustable-Rate	9,146	9,086	99.34	0.1
Fixed-Rate	5,698	5,743	100.79	2.3
Other Assets Related to Mortgage Loans & Securities:				
Net Nonperforming Mtg Loans .	767	767	100.00	1.8
Accrued Interest Receivable .	1,656	1,656	100.00	0.0
Advances for Taxes/Insurance	261	261	100.00	0.0
Float on Escrows on Owned Mtg		103		-35.1
Less: Value of Servicing on Mtgs Serviced by Others ...		-149		-9.3
*Mortgage Loans & Securities	327,370	332,242	101.49	1.9

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	5,671	5,513	97.21	0.0
Fixed-Rate	2,570	2,585	100.57	5.0
Consumer Loans:				
Adjustable-Rate	812	795	97.97	0.0
Fixed-Rate	10,766	11,523	107.03	1.6
Other Assets Related to Nonmortgage Loans & Securities:				
Net Nonperforming Nonmtg Lns	-494	-494	100.00	1.6
Accrued Interest Receivable .	120	120	100.00	0.0
*Nonmortgage Loans	19,445	20,042	103.07	1.5
CASH, DEPOSITS, & SECURITIES				
Cash, Non-Int-Earning Deposits, Overnight Fed Funds & Repos .	19,710	19,710	100.00	0.0
Equities & All Mutual Funds ...	740	740	100.00	4.6
Zero-Coupon Securities	34	34	100.00	0.3
Govt & Agency Securities	40,791	42,447	104.06	6.6
Term Fed Funds, Term Repos, & Interest-Earning Deposits .	3,200	3,201	100.02	0.1
Munis, Mtg-Backed Bonds, Corporates, Commercial Paper	671	554	82.55	6.6
Mortgage-Derivative Securities:				
Valued by OTS	2	2	100.00	0.8
Valued by Institution	20,815	20,684	99.37	1.2
Structured Securities, Valued by Institution	1,109	1,108	99.89	2.2
Less: Valuation Allowances for Investment Securities ..	2	2	100.00	0.6
*Cash, Deposits, & Securities	87,069	88,478	101.62	3.5

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	323	323	100.00	0.0
REAL ESTATE HELD FOR INVESTMENT	125	125	100.00	0.0
INVESTMENT IN UNCONSOLIDATED SUBORDINATE ORGANIZATIONS	185	185	100.00	4.0
OFFICE PREMISES & EQUIPMENT	3,317	3,317	100.00	0.0
*Subtotal	3,950	3,950	100.00	0.2
MORTGAGE LOAN SERVICING FOR OTHERS				
Fixed-Rate Servicing		6,140		-29.3
Adj-Rate Servicing		1,245		-3.1
Float on Mtgs Svc'd for Others		2,522		-23.3
*Mtg Ln Servicing for Others		9,908		-24.5
OTHER ASSETS				
Purchased & Excess Servicing ..	10,231			
Margin Account	-	-	-	-
Miscellaneous I	17,416	17,416	100.00	0.0
Miscellaneous II	7,581			
Deposit Intangibles:				
Retail CD Intangible		292		-5.7
Transaction Acct Intangible .		4,328		-18.2
MMDA Intangible		4,811		-15.7
Passbook Account Intangible .		2,572		-17.2
Non-Int-Bearing Acct Intang .		1,550		-23.4
*Other Assets	35,228	30,970		
UNREALIZED GAINS (LOSSES) LESS UNAMORTIZED YIELD ADJUSTMENTS .	2,505			
*** TOTAL ASSETS	475,567	485,589	102/ 99*	1.1/1.6*

*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 ...	81,597	81,975	100.46	0.4
Maturing in 13 Mo or More ...	19,580	19,623	100.22	2.8
Variable-Rate, Fixed-Maturity .	715	720	100.71	0.1
Non-Maturity:				
Transaction Accts	35,953	35,953	100/ 88*	0.0/2.5*
MMDAs	62,607	62,607	100/ 92*	0.0/1.3*
Passbook Accts	21,334	21,334	100/ 88*	0.0/2.3*
Non-Interest-Bearing Accts ..	17,558	17,558	100/ 91*	0.0/2.3*
* Deposits	239,345	239,770	100/ 95*	0.4/1.4*
BORROWINGS				
Fixed-Rate, Fixed-Maturity:				
Maturing in 36 Mo or Less ...	90,295	90,787	100.54	0.6
Maturing in 37 Mo or More ...	4,912	5,051	102.84	5.0
Variable-Rate, Fixed-Maturity .	64,210	64,231	100.03	0.1
* Borrowings	159,417	160,069	100.41	0.5
OTHER LIABILITIES				
Escrow Accounts				
For Mortgages	4,359	4,359	100.00	0.0
Other Escrow Accounts	1,970	1,732	87.93	2.9
Collat. Mtg Securities Issued .	99	97	97.77	0.3
Miscellaneous I	13,498	13,498	100.00	0.0
Miscellaneous II	1,065			
*Other Liabilities	20,991	19,686	93.78	0.3
SELF-VALUED	16,141	16,268	100.79	1.3
UNAMORTIZED YIELD ADJUSTMENTS ..	38			
*** TOTAL LIABILITIES	435,932	435,794	100/ 97**	0.5/1.0**

*Excluding/including deposit intangible values listed on asset side of report.

**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	-7
ARMs	67
Other Mortgages	-
FIRM COMMITMENTS	
Purchase/Originate Mtgs & MBS .	19
Sell Mortgages & MBS	303
Purchase Non-Mortgage Items ...	-
Sell Non-Mortgage Items	-
OPTIONS ON MORTGAGES & MBS	40
INTEREST-RATE SWAPS	
Pay Fixed, Receive Floating ...	-90
Pay Floating, Receive Fixed ...	52
Basis Swaps	-1
Swaptions	330
INTEREST-RATE CAPS	1
INTEREST-RATE FLOORS	-
FUTURES	-
OPTIONS ON FUTURES	0
CONSTRUCTION LIP	-53
SELF-VALUED	209
	=========
*** OFF-BALANCE-SHEET POSITIONS	870

*** PORTFOLIO EQUITY ***	Face Value	Present Value Estimate	PV as % of Face	Effective Duration	
ASSETS	475,567	485,589	102/ 99*	1.1/1.6*	*Including/excluding deposit intangible values.
- LIABILITIES	435,932	435,794	100/ 97**	0.5/1.0**	**Excluding/including deposit intangible values.
+ OFF-BALANCE-SHEET POSITIONS ..		870			
	=========	=========			
*** NET PORTFOLIO VALUE	39,635	50,666	127.83	4.4	

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	$	12,692	20,078	3,755	1,111	708
WARM (in months)		343 mo	332 mo	313 mo	290 mo	281 mo
WAC		6.63%	7.34%	8.33%	9.37%	10.85%
$ of Which Are FHA or VA Guaranteed	$	818	2,101	383	70	29
Securities Backed By Conventional Mortgages	$	1,706	1,497	297	124	43
WARM (in months)		309 mo	301 mo	272 mo	215 mo	182 mo
Wtd Avg Pass-Thru Rate		6.23%	7.28%	8.25%	9.30%	10.36%
Securities Backed By FHA or VA Mortgages	$	801	865	538	292	19
WARM (in months)		331 mo	315 mo	292 mo	273 mo	187 mo
Wtd Avg Pass-Thru Rate		6.47%	7.27%	8.11%	9.18%	10.31%
15-YEAR MORTGAGES AND MBS:						
Mortgage Loans	$	7,848	1,928	399	174	174
WAC		6.39%	7.30%	8.34%	9.43%	10.96%
Mortgage Securities	$	2,086	217	69	15	6
Wtd Avg Pass-Thru Rate		5.93%	7.25%	8.21%	9.27%	10.94%
WARM (of Loans & Securities)		159 mo	140 mo	106 mo	68 mo	43 mo
BALLOON MORTGAGES AND MBS:						
Mortgage Loans	$	3,486	1,205	184	28	17
WAC		6.45%	7.31%	8.27%	9.28%	10.99%
Mortgage Securities	$	228	61	0	0	0
Wtd Avg Pass-Thru Rate		5.92%	7.09%	8.11%	9.44%	11.00%
WARM (of Loans & Securities)		94 mo	112 mo	113 mo	81 mo	97 mo

Total Fixed-Rate Single-Family First Mortgage Loans and Mortgage-Backed Securities . . . . $ 62,650

SCHEDULE CMR -- CONSOLIDATED MATURITY/RATE

ASSETS-Continued		Current Market Index ARMs by Coupon Reset Frequency			Lagging Market Index ARMs By Coupon Reset Frequency	
ADJUSTABLE-RATE SINGLE-FAMILY FIRST MORTGAGE LOANS & MORTGAGE-BACKED SECURITIES:		6 Mo or Less	7 Mo to 2 Yrs	2+ to 5 Yrs	1 Month	2 Mo to 5 Yrs
TEASER ARMS:						
Balances Currently Subject to Intro Rates . .	$	43	85	2	7,744	183
WAC		5.70%	5.79%	5.87%	4.80%	6.83%
NON-TEASER ARMS:						
Balances of All Non_Teaser ARMs	$	5,902	17,558	34,425	95,025	30,875
Wtd Avg Margin (in bp)		376 bp	357 bp	266 bp	260 bp	274 bp
WAC		7.50%	7.31%	6.62%	5.69%	7.10%
WARM (in months)		284 mo	309 mo	345 mo	329 mo	330 mo
Wtd Avg Time Until Next Payment Reset (mo) .		3 mo	13 mo	47 mo	4 mo	34 mo

Total Adjustable-Rate Single-Family First Mortgage Loans & Mortgage-Backed Securities . . . . $ 191,841

MEMO ITEMS FOR ALL ARMS (Reported at CMR185)		Current Market Index ARMs by Coupon Reset Frequency			Lagging Market Index ARMs By Coupon Reset Frequency	
ARM BALANCES BY DISTANCE TO LIFETIME CAP		6 Mo or Less	7 Mo to 2 Yrs	2+ to 5 Yrs	1 Month	2 Mo to 5 Yrs
Balances w/Coupon Within 200 bp of Lifetime Cap	$	70	27	12	44	75
Wtd Avg Distance from Lifetime Cap (in bp) .		123 bp	169 bp	175 bp	118 bp	165 bp
Balances w/Coupon 201-400 bp from Lifetime Cap	$	535	1,093	418	2,675	4,275
Wtd Avg Distance from Lifetime Cap		336 bp	343 bp	350 bp	341 bp	360 bp
Balances w/Coupon Over 400 bp from Lifetime Cap	$	5,267	16,333	33,818	99,337	26,615
Wtd Avg Distance from Lifetime Cap		628 bp	598 bp	528 bp	622 bp	513 bp
Balances Without Lifetime Cap	$	73	190	178	711	94
ARM CAP & FLOOR DETAIL						
Balances Subject to Periodic Rate Caps	$	5,189	16,083	24,868	1,002	12,104
Wtd Avg Periodic Rate Cap (in bp)		140 bp	184 bp	266 bp	274 bp	182 bp
Balances Subject to Periodic Rate Floors . . .	$	5,141	14,943	24,545	1,021	11,522
MBS INCLUDED IN ARM BALANCES	$	547	2,067	329	16,261	316

(Balances in $Mil)

SCHEDULE CMR -- CONSOLIDATED MATURITY/RATE

ASSETS-Continued

MULTIFAMILY & NONRESIDENTIAL MORTGAGE LOANS & SECURITIES	Balloons	Fully Amortizing
Adjustable-Rate:		
Balances . . . . $	10,605	28,217
WARM (in months)	78 mo	261 mo
Remaining Term to Full Amort. .	274 mo	
Rate Index Code	0	0
Margin (in bp)	253 bp	245 bp
Reset Frequency	10 mo	4 mo
MEMO: ARMs w/300 bp of Life Cap		
Balances . . . . $	795	221
WA Distance to Lifetime Cap .	110 bp	168 bp
Fixed-Rate:		
Balances . . . . $	7,053	2,940
WARM (in months)	71 mo	131 mo
Remaining Term to Full Amort. .	281 mo	
WAC	7.54%	8.00%

CONSTRUCTION & LAND LOANS	Adj. Rate	Fixed Rate
Balances . . . . $	5,333	1,777
WARM (in months)	11 mo	58 mo
Rate Index Code	0	
Margin (bp) in Col 1; WAC in Col 2	149 bp	8.02%
Reset Frequency	2 mo	

SECOND MORTGAGE LOANS & SECURITIES	Adj. Rate	Fixed Rate
Balances . . . . $	9,152	5,699
WARM (in months)	269 mo	174 mo
Rate Index Code	0	
Margin (bp) in Col 1; WAC in Col 2	105 bp	8.52%
Reset Frequency (in months) . . .	2 mo	

ASSETS--Continued

	Adjustable Rate	Fixed Rate
COMMERCIAL LOANS		
Balances . . . . $	5,674	2,571
WARM (in months)	56 mo	81 mo
Margin in Col 1 (bp); WAC in Col 2	155 bp	6.75%
Reset Frequency	4 mo	
Rate Index Code	0	
CONSUMER LOANS		
Balances . . . . $	812	10,774
WARM (in months)	81 mo	57 mo
Rate Index Code	0	
Margin in Col 1 (bp); WAC in Col 2	255 bp	13.18%
Reset Frequency	1 mo	

MORTGAGE-DERIVATIVE SECURITIES--BOOK VALUE	High Risk	Low Risk
Collateralized Mtg Obligations:		
Floating Rate . . . . $	108	10,315
Fixed Rate:		
Remaining WAL <= 5 Years . . . $	725	5,531
Remaining WAL 5-10 Years . . . $	232	233
Remaining WAL over 10 Years . $	3,410	
Super Floaters . . . . $	0	
Inverse Floaters & Super POs . . $	0	
Other . . . . $	0	0
CMO Residuals: $		
Fixed-Rate . . . . $	30	0
Floating-Rate . . . . $	4	0
Stripped Mortgage-Backed Securities:		
Interest-Only MBS . . . . $	197	0
WAC . . . . $	8.24%	9.50%
Principal-Only MBS . . . . $	121	0
WAC	7.30%	0.00%
Total Mortgage-Derivative Securities-Book Value . $	4,828	16,079

SCHEDULE CMR -- CONSOLIDATED MATURITY/RATE

ASSETS--Continued

MORTGAGE LOANS SERVICED FOR OTHERS	Less Than 7%	7.00 to 7.99%	8.00 to 8.99%	9.00 to 9.99%	10.00% & Above
	Coupon of Fixed-Rate Mortgages Serviced for Others				
Fixed-Rate Mortgage Loan Servicing					
Balances Serviced . . . . $	181,704	235,270	60,012	10,173	3,541
WARM (in months)	272 mo	305 mo	293 mo	263 mo	204 mo
Wtd Avg Servicing Fee (in bp)	40 bp	44 bp	47 bp	48 bp	55 bp
Total # of Fixed-Rate Loans Serviced That Are:					
Conventional Loans	3,289,068				
FHA/VA Loans	1,112,849				
Subserviced by Others	37,187 lns				

Adjustable-Rate Mortgage Loan Servicing	Index on Serviced Loan: Current Mkt	Lagging Mkt
Balances Serviced . . . . $	39,362	37,332
WARM (in months)	310 mo	290 mo
Wtd Avg Servicing Fee (in bp)	47 bp	73 bp

Total # of Adjustable-Rate Loans Serviced 591,674 lns
Of Which, Number Subserviced By Others . 1,052 lns

Total Balances of Mortgage Loans Serviced for Others . . . . $ 567,393

CASH, DEPOSITS, & SECURITIES	Balances	WAC	WARM
Cash, Non-Interest-Earning Demand Deposits, Overnight Fed Funds, Overnight Repos. . . $	19,765		
Equity Securities (including Mutual Funds) Subject to SFAS No. 115 . . . . $	740		
Zero-Coupon Securities . . . . $	34	1.82%	3 mo
Government & Agency Securities . . . . $	40,801	5.95%	101 mo
Term Fed Funds, Term Repos, and Interest-Earning Deposits . . . . $	3,204	1.89%	2 mo
Other (Munis, Mortgage-Backed Bonds, Corporate Securities, Commercial Paper, etc.) . . $	720	5.05%	126 mo
Structured Securities . . . . $	1,134		
Total Cash, Deposits, & Securities . . . . $	66,398		

AGGREGATE SCHEDULE CMR REPORT
(Balances in $Mil)

SCHEDULE CMR -- CONSOLIDATED MATURITY/RATE

ASSETS--Continued

ITEMS RELATED TO MORTGAGE LOANS & SECURITIES

Nonperforming Loans	$	2,790
Accrued Interest Receivable	$	1,659
Advances for Taxes and Insurance	$	261
Less: Unamortized Yield Adjustments	$	-1,530
Valuation Allowances	$	2,024
Unrealized Gains (Losses)	$	270

ITEMS RELATED TO NONMORTGAGE LOANS & SECURITIES

Nonperforming Loans	$	260
Accrued Interest Receivable	$	120
Less: Unamortized Yield Adjustments	$	-146
Valuation Allowances	$	755
Unrealized Gains (Losses)	$	0

REAL ESTATE HELD FOR INVESTMENT	$	125
REPOSSESSED ASSETS	$	323
EQUITY INVESTMENTS NOT SUBJECT TO SFAS NO. 115 (EXCLUDING FHLB STOCK)	$	185
OFFICE PREMISES AND EQUIPMENT	$	3,320

ITEMS RELATED TO CERTAIN INVESTMENT SECURITIES

Unrealized Gains (Losses)	$	-1,785
Less: Unamortized Yield Adjustments	$	-2,347
Valuation Allowances	$	2

OTHER ASSETS

Servicing Assets, Interest-Only Strip Receivables, and Certain Other Instruments	$	10,231
Margin Account	$	0
Miscellaneous I	$	17,424
Miscellaneous II	$	7,581

TOTAL ASSETS	$	476,407

* MEMORANDUM ITEMS *

Mortgage "Warehouse" Loans Reported as Mortgage Loans at SC23	$	919
Loans Secured by Real Estate Reported as Consumer Loans at SC34	$	1,920
Market Value of Equity Securities & Mutual Funds Reported at CMR464:		
Equity Secur. & Non-Mtg-Related Mutual Funds	$	586
Mortgage-Related Mutual Funds	$	154
Mortgage Loans Serviced by Others:		
Fixed-Rate Mortgage Loans Serviced	$	10,865
Wtd Avg Servicing Fee (in bp)		16 bp
Adjustable-Rate Mortgage Loans Serviced	$	28,194
Wtd Avg Servicing Fee (in bp)		23 bp
Credit Card Balances Expected to Pay Off in Grace Period	$	7

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	$	33,215	4,842	428	$	84
WAC		2.93%	5.39%	5.89%		
WARM (in months)		2 mo	2 mo	2 mo		
Balances Maturing in 4 to 12 Months	$	29,738	13,020	739	$	316
WAC		2.85%	4.34%	5.71%		
WARM (in months)		6 mo	8 mo	8 mo		
Balances Maturing in 13 to 36 Months	$		11,883	1,719	$	108
WAC			4.12%	5.93%		
WARM (in months)			21 mo	27 mo		
Balances Maturing in 37 or More Months	$			6,052	$	15
WAC				5.40%		
WARM (in months)				63 mo		

Total Fixed-Rate, Fixed-Maturity Deposits . . . . $ 101,637

Memo: Fixed-Rate, Fixed-Maturity Deposit Detail:		Original Maturity in Months: 12 or Less	13 to 36	Over 36
Balances in Brokered Deposits	$	3,612	1,223	582
Deposits with Early-Withdrawal Penalities Stated in Terms of Months of Foregone Interest:				
Balances Subject to Penalty	$	59,866	29,003	8,637
Penalty in Months of Forgone Interest . . . (expressed to two decimal palces; e.g., x.xx)		3.06 mo	4.87 mo	8.01 mo
Balances in New Accounts (Optional)	$	1,992	474	407

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 %	$	39,953	28,250	542	2.20%
5.00 to 5.99 %	$	1,339	8,048	1,593	5.44%
6.00 to 6.99 %	$	489	9,137	1,726	6.60%
7.00 to 7.99 %	$	372	2,674	496	7.32%
8.00 to 8.99 %	$	0	35	427	8.37%
9.00 to 9.99 %	$	0	0	0	9.00%
10.00 to 10.99 %	$	0	0	133	10.20%
11.00% and Above	$	0	0	0	16.46%
WARM		1 mo	13 mo	75 mo	

Total Fixed-Rate, Fixed-Maturity Borrowings . . . . $ 95,214

MEMO: Variable-Rate, Fixed Maturity Liabilities
(from Supplemental Reporting) . . . . $ 81,166

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	$	35,972	2.25%	$	759
Money Market Deposit Accounts (MMDAs)	$	62,728	1.82%	$	2,510
Passbook Accounts	$	21,353	1.57%	$	749
Non-Interest-Bearing Non-Maturity Deposits	$	17,588		$	477

ESCROW ACCOUNTS		Total Balances	WAC
Escrow for Mortgages Held in Portfolio	$	526	0.36%
Escrow for Mortgages Serviced for Others	$	3,833	0.26%
Other Escrows	$	1,970	0.04%
TOTAL NON-MATURITY DEPOSITS & ESCROW ACCOUNTS	$	143,971	
UNAMORTIZED YIELD ADJUSTMENTS ON DEPOSITS	$	48	
UNAMORTIZED YIELD ADJUSTMENTS ON BORROWINGS	$	-10	
OTHER LIABILITIES			
Collateralized Mortgage Securities Issued	$	99	
Miscellaneous I	$	13,502	
Miscellaneous II	$	1,065	
TOTAL LIABILITIES	$	436,692	
MINORITY INTEREST IN CONSOLIDATED SUBSIDIARIES	$	635	
EQUITY CAPITAL	$	39,081	
TOTAL LIABILITIES, MINORITY INTEREST, & CAPITAL	$	476,408	

AGGREGATE SCHEDULE CMR REPORT
(Balances in $Mil)

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

AGGREGATE SCHEDULE CMR REPORT
(Balances in $Mil)

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	11	$	504	-	-	-
1004	optional commitment to originate 6-mo or 1-yr COFI ARMs	11	$	71	-	-	-
1006	optional commitment to originate 6-mo or 1-yr Treasury/LIBOR ARMs .	30	$	1,051	-	-	-
1008	optional commitment to originate 3- or 5-yr Treasury ARMs	19	$	1,016	-	-	-
1010	optional commitment to originate 5- or 7-yr balloon or 2-step mtgs	16	$	72	-	-	-
1012	optional commitment to originate 10-, 15-, or 20-year FRMs	41	$	3,893	-	-	-
1014	optional commitment to originate 25- or 30-year FRMs	43	$	10,914	-	-	-
1016	optional commitment to originate "other" mortgages	32	$	3,424	-	-	-
2006	commitment to purchase 6-mo/1-yr Treas/LIBOR ARM lns, svc retained	-	$	3	-	-	-
2012	commitment to purchase 10-, 15-, or 20-yr FRM loans, svc retained .	-	$	32	-	-	-
2026	commitment to sell 6-mo or 1-yr Treas/LIBOR ARM lns, svc retained .	-	$	6	-	-	-
2028	commitment to sell 3- or 5-yr Treasury ARM loans, svc retained . .	-	$	34	-	-	-
2030	commitment to sell 5- or 7-yr balloon/2-step mtg lns, svc retained	-	$	8	-	-	-
2032	commitment to sell 10-, 15-, or 20-yr FRM loans, svc retained . . .	14	$	1,915	-	-	-
2034	commitment to sell 25- to 30-yr FRM loans, svc retained	21	$	6,953	-	-	-
2036	commitment to sell "other" mortgage loans, svc retained	-	$	3	-	-	-
2046	commitment to purchase 6-mo or 1-yr Treasury or LIBOR ARM MBS . . .	-	$	8	-	-	-
2052	commitment to purchase 10-, 15-, or 20-yr FRM MBS	-	$	423	-	-	-
2054	commitment to purchase 25- to 30-year FRM MBS	6	$	1,549	-	-	-
2066	commitment to sell 6-mo or 1-yr Treasury or LIBOR ARM MBS	-	$	0	-	-	-
2068	commitment to sell 3- or 5-yr Treasury ARM MBS	-	$	2	-	-	-
2070	commitment to sell 5- or 7-yr balloon or 2-step MBS	-	$	0	-	-	-
2072	commitment to sell 10-, 15-, or 20-yr FRM MBS	7	$	7,720	-	-	-
2074	commitment to sell 25- or 30-yr FRM MBS	8	$	15,834	-	-	-
2102	commitment to purchase 1-mo COFI ARM loans, svc released	-	$	1	-	-	-
2104	commitment to purchase 6-mo or 1-yr COFI ARM loans, svc released .	-	$	0	-	-	-
2106	commit to purchase 6-mo or 1-yr Treas/LIBOR ARM lns, svc released .	-	$	164	-	-	-
2108	commitment to purchase 3- or 5-yr Treasury ARM lns, svc released .	-	$	3	-	-	-

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
2110	commit to purchase 5- or 7-yr balloon/2-step mtg lns, svc released	-	$ 19	-	-	-
2112	commitment to purchase 10-, 15-, or 20-yr FRM loans, svc released .	-	$ 86	-	-	-
2114	commitment to purchase 25- or 30-yr FRM loans, svc released	-	$ 967	-	-	-
2116	commitment to purchase "other" mortgage loans, svc released	-	$ 1	-	-	-
2126	commitment to sell 6-mo or 1-yr Treas/LIBOR ARM lns, svc released .	-	$ 99	-	-	-
2128	commitment to sell 3- or 5-yr Treasury ARM loans, svc released . .	-	$ 9	-	-	-
2130	commitment to sell 5- or 7-yr balloon/2-step mtg lns, svc released	-	$ 0	-	-	-
2132	commitment to sell 10-, 15-, or 20-yr FRM loans, svc released . . .	7	$ 28	-	-	-
2134	commitment to sell 25- or 30-yr FRM loans, svc released	17	$ 333	-	-	-
2136	commitment to sell "other" mortgage loans, svc released	-	$ 11	-	-	-
2204	firm commitment to originate 6-month or 1-yr COFI ARM loans	-	$ 12	-	-	-
2206	firm commitment to originate 6-mo or 1-yr Treasury or LIBOR ARM lns	7	$ 20	-	-	-
2208	firm commitment to originate 3- or 5-yr Treasury ARM loans	6	$ 8	-	-	-
2210	firm commitment to originate 5- or 7-yr balloon or 2-step mtg lns .	-	$ 1	-	-	-
2212	firm commitment to originate 10-, 15-, or 20-year FRM loans	12	$ 36	-	-	-
2214	firm commitment to originate 25- or 30-year FRM loans	13	$ 109	-	-	-
2216	firm commitment to originate "other" mortgage loans	9	$ 17	-	-	-
3014	option to purchase 25- or 30-yr FRMs	-	$ 1	-	-	-
3032	option to sell 10-, 15-, or 20-year FRMs	-	$ 1	-	-	-
3034	option to sell 25- or 30-year FRMs	-	$ 2,268	-	-	-
3054	short option to purchase 25- or 30-yr FRMs	-	$ 500	-	-	-
3074	short option to sell 25- or 30-yr FRMs	-	$ 200	-	-	-
4002	commitment to purchase non-mortgage financial assets	14	$ 197	-	-	-
4006	commitment to purchase "other" liabilities	-	$ 10	-	-	-
4022	commitment to sell non-mortgage financial assets	-	$ 82	-	-	-
5002	interest rate swap: pay fixed, receive 1-month LIBOR	-	$ 475	-	-	-
5004	interest rate swap: pay fixed, receive 3-month LIBOR	6	$ 19,915	-	-	-
5006	interest rate swap: pay fixed, receive 6-month LIBOR	-	$ 410	-	-	-

AGGREGATE SCHEDULE CMR REPORT
(Balances in $Mil)

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
5008	interest rate swap: pay fixed, receive COFI	-	$ 9	-	-	-
5024	interest rate swap: pay 1-month LIBOR, receive fixed	-	$ 748	-	-	-
5026	interest rate swap: pay 3-month LIBOR, receive fixed	-	$ 7,971	-	-	-
5044	interest rate swap: pay the prime rate, receive fixed	-	$ 50	-	-	-
5064	interest rate swap: pay 3-month LIBOR, receive COFI	-	$ 100	-	-	-
5104	interest rate swaption: pay fixed, receive 3-month LIBOR	-	$ 4,250	-	-	-
5126	interest rate swaption: pay 3-month LIBOR, receive fixed	-	$ 1,500	-	-	-
5572	interest rate swap, amortizing: pay 1-mo LIBOR, receive MBS coupon	-	$ 20	-	-	-
6002	interest rate cap based on 1-month LIBOR	-	$ 164	-	-	-
6004	interest rate cap based on 3-month LIBOR	-	$ 255	-	-	-
6020	interest rate cap based on cost-of-funds index (COFI)	-	$ 321	-	-	-
6032	short interest rate cap based on 1-month LIBOR	-	$ 64	-	-	-
6050	short interest rate cap based on cost-of-funds index	-	$ 321	-	-	-
8046	short futures contract on 3-month Eurodollar	-	$ 8,840	-	-	-
9034	long put option on 10-year Treasury note futures contract	-	$ 8	-	-	-
9036	long put option on Treasury bond futures contract	-	$ 4	-	-	-
9502	fixed-rate construction loans in process	51	$ 965	-	-	-
9512	adjustable-rate construction loans in process	34	$ 931	-	-	-