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	29,423	-12,734	-30 %	7.30 %	-268 bp
+200 bp	34,400	-7,756	-18 %	8.39 %	-160 bp
+100 bp	38,731	-3,426	-8 %	9.29 %	-69 bp
0 bp	42,157			9.98 %	
-100 bp	43,517	1,361	+3 %	10.22 %	+24 bp
-200 bp	44,515	2,359	+6 %	10.39 %	+41 bp
-300 bp	46,164	4,008	+10 %	10.69 %	+71 bp

*** RISK MEASURES: 200 BP RATE SHOCK ***	03/31/2001
Pre-Shock NPV Ratio: NPV as % of PV of Assets	9.98 %
Post-Shock NPV Ratio	8.39 %
Sensitivity Measure: Decline in NPV Ratio	160 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	-	35,345	34,670	34,026	32,971	31,396	29,723	28,124	-
30-Yr Mortgage Securities ...	-	9,345	9,162	8,984	8,691	8,266	7,814	7,383	-
15-Year Mortgages & MBS	-	8,817	8,672	8,531	8,302	8,008	7,704	7,407	-
Balloon Mortgages & MBS	-	6,119	6,031	5,955	5,856	5,694	5,511	5,328	-
Adjustable-Rate Single Family									
First-Mortgage Loans & MBS:									
Current Market Index ARMs:									
6 Mo or Less Reset Freq....	-	9,111	9,047	8,994	8,946	8,897	8,831	8,729	-
7 Mo to 2 Yrs Reset Freq ..	-	22,107	21,846	21,623	21,423	21,212	20,930	20,536	-
2+ to 5 Yrs Reset Freq	-	29,319	28,671	28,028	27,358	26,634	25,844	24,989	-
Lagging Market Index ARMs:									
1 Mo Reset Freq............	-	122,434	121,439	120,463	119,452	118,336	116,966	115,187	-
2 Mo to 5 Yrs Reset Freq...	-	27,807	27,317	26,848	26,378	25,863	25,274	24,593	-
Multifamily & Nonresidential									
Mortgage Loans & Securities:									
Adjustable-Rate, Balloon	-	11,063	10,906	10,778	10,672	10,579	10,480	10,370	-
Adjustable-Rate, Fully-Amort.	-	28,329	28,036	27,794	27,581	27,376	27,169	26,956	-
Fixed-Rate, Balloon	-	3,576	3,408	3,251	3,103	2,964	2,833	2,710	-
Fixed-Rate, Fully-Amortizing	-	3,575	3,387	3,214	3,054	2,906	2,769	2,643	-
Construction & Land Loans:									
Adjustable-Rate	-	5,471	5,463	5,455	5,448	5,440	5,432	5,425	-
Fixed-Rate	-	1,633	1,570	1,513	1,462	1,414	1,371	1,332	-
Second Mtg Loans & Securities:									
Adjustable-Rate	-	5,837	5,829	5,822	5,816	5,809	5,802	5,795	-
Fixed-Rate	-	4,383	4,276	4,174	4,077	3,985	3,897	3,813	-
Other Assets Related to									
Mortgage Loans & Securities:									
Net Nonperforming Mtg Loans .	-	-250	-246	-241	-237	-231	-226	-220	-
Accrued Interest Receivable .	-	1,887	1,887	1,887	1,887	1,887	1,887	1,887	-
Advances for Taxes/Insurance	-	146	146	146	146	146	146	146	-
Float on Escrows on Owned Mtg	-	17	29	49	76	98	115	129	-
Less: Value of Servicing on Mtgs									
Serviced by Others ...	-	-172	-177	-191	-207	-215	-218	-219	-
*Mortgage Loans & Securities	-	336,242	331,725	327,483	322,669	316,896	310,491	303,479	-

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	-	3,201	3,197	3,194	3,191	3,188	3,185	3,183	-
Fixed-Rate	-	2,273	2,152	2,042	1,943	1,852	1,769	1,693	-
Consumer Loans:									
Adjustable-Rate	-	834	833	833	833	832	832	831	-
Fixed-Rate	-	8,984	8,835	8,690	8,550	8,415	8,284	8,158	-
Other Assets Related to Nonmortgage Loans & Securities:									
Net Nonperforming Nonmtg Lns	-	-318	-312	-307	-302	-297	-292	-288	-
Accrued Interest Receivable .	-	102	102	102	102	102	102	102	-
*Nonmortgage Loans	-	15,077	14,807	14,554	14,317	14,092	13,880	13,679	-
CASH, DEPOSITS, & SECURITIES									
Cash, Non-Int-Earning Deposits, Overnight Fed Funds & Repos .	-	7,335	7,335	7,335	7,335	7,335	7,335	7,335	-
Equities & All Mutual Funds ...	-	766	738	710	679	648	617	586	-
Zero-Coupon Securities	-	49	49	49	49	49	49	49	-
Govt & Agency Securities	-	7,092	6,729	6,389	6,069	5,769	5,486	5,221	-
Term Fed Funds, Term Repos, & Interest-Earning Deposits .	-	3,737	3,723	3,708	3,694	3,680	3,666	3,652	-
Munis, Mtg-Backed Bonds, Corporates, Commercial Paper	-	616	569	528	491	459	430	404	-
Mortgage-Derivative Securities:									
Valued by OTS	-	33	33	33	33	32	32	31	-
Valued by Institution	-	35,338	35,218	35,200	34,968	34,068	32,959	31,845	-
Structured Securities, Valued by Institution	-	2,515	2,457	2,412	2,329	2,168	2,076	1,996	-
Less: Valuation Allowances for Investment Securities ..	-	0	0	0	0	0	0	0	-
*Cash, Deposits, & Securities	-	57,482	56,851	56,364	55,647	54,208	52,648	51,118	-

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
REPOSSESSED ASSETS	-	232	232	232	232	232	232	232	-
REAL ESTATE HELD FOR INVESTMENT	-	118	118	118	118	118	118	118	-
INVESTMENT IN UNCONSOLIDATED SUBORDINATE ORGANIZATIONS	-	174	166	162	156	141	122	100	-
OFFICE PREMISES & EQUIPMENT	-	2,720	2,720	2,720	2,720	2,720	2,720	2,720	-
*Subtotal	-	3,244	3,237	3,233	3,226	3,211	3,192	3,171	-
MORTGAGE LOAN SERVICING FOR OTHERS									
Fixed-Rate Servicing	-	1,785	1,854	2,275	3,106	3,643	3,801	3,787	-
Adj-Rate Servicing	-	1,137	1,212	1,267	1,292	1,304	1,310	1,313	-
Float on Mtgs Svc'd for Others	-	691	818	988	1,212	1,387	1,508	1,602	-
*Mtg Ln Servicing for Others	-	3,614	3,884	4,530	5,610	6,334	6,619	6,701	-
OTHER ASSETS									
Margin Account	-	-	-	-	-	-	-	-	-
Miscellaneous I	-	12,312	12,312	12,312	12,312	12,312	12,312	12,312	-
Deposit Intangibles:									
Retail CD Intangible	-	63	82	97	116	134	147	162	-
Transaction Acct Intangible .	-	663	965	1,262	1,554	1,795	2,024	2,243	-
MMDA Intangible	-	1,864	2,585	3,069	3,472	3,857	4,369	5,067	-
Passbook Account Intangible .	-	853	1,195	1,545	1,783	1,983	2,293	2,575	-
Non-Int-Bearing Acct Intang .	-	470	848	1,208	1,550	1,876	2,186	2,483	-
*Other Assets	-	16,226	17,988	19,494	20,787	21,957	23,331	24,841	-
*** TOTAL ASSETS	-	431,885	428,491	425,658	422,256	416,698	410,161	402,988	-

OFFICE OF THRIFT SUPERVISION
ECONOMIC ANALYSIS DIVISION

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 ...	-	94,321	93,931	93,543	93,157	92,779	92,401	92,028	-
Maturing in 13 Mo or More ...	-	12,096	11,852	11,615	11,385	11,162	10,945	10,735	-
Variable-Rate, Fixed-Maturity .	-	263	263	263	263	263	263	263	-
Non-Maturity:									
Transaction Accts	-	12,341	12,341	12,341	12,341	12,341	12,341	12,341	-
MMDAs	-	52,346	52,346	52,346	52,346	52,346	52,346	52,346	-
Passbook Accts	-	14,672	14,672	14,672	14,672	14,672	14,672	14,672	-
Non-Interest-Bearing Accts ..	-	16,218	16,218	16,218	16,218	16,218	16,218	16,218	-
* Deposits	-	202,258	201,623	200,998	200,383	199,782	199,187	198,604	-
BORROWINGS									
Fixed-Rate, Fixed-Maturity:									
Maturing in 36 Mo or Less ...	-	80,779	80,251	79,733	79,226	78,728	78,239	77,759	-
Maturing in 37 Mo or More ...	-	7,462	7,119	6,795	6,490	6,203	5,932	5,676	-
Variable-Rate, Fixed-Maturity .	-	63,010	62,929	62,848	62,767	62,688	62,608	62,529	-
* Borrowings	-	151,251	150,298	149,376	148,483	147,618	146,779	145,964	-
OTHER LIABILITIES									
Escrow Accounts									
For Mortgages	-	1,360	1,360	1,360	1,360	1,360	1,360	1,360	-
Other Escrow Accounts	-	689	668	649	630	613	596	581	-
Collat. Mtg Securities Issued .	-	3,197	3,191	3,185	3,179	3,173	3,167	3,161	-
Miscellaneous I	-	8,102	8,102	8,102	8,102	8,102	8,102	8,102	-
Miscellaneous II	-	-	-	-	-	-	-	-	-
*Other Liabilities	-	13,348	13,321	13,296	13,271	13,248	13,225	13,204	-
SELF- VALUED	-	17,332	17,564	17,757	17,866	17,938	17,891	17,778	-
*** TOTAL LIABILITIES	-	384,189	382,807	381,427	380,004	378,586	377,082	375,551	-

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	-	426	322	219	6	-264	-529	-775	-
ARMs	-	65	48	36	22	4	-20	-52	-
Other Mortgages	-	61	46	31	-	-40	-82	-124	-
FIRM COMMITMENTS									
Purchase/Originate Mtgs & MBS .	-	832	618	385	26	-394	-806	-1,192	-
Sell Mortgages & MBS	-	-2,140	-1,576	-941	50	1,191	2,292	3,312	-
Purchase Non-Mortgage Items ...	-	-274	-177	-86	-	82	160	233	-
Sell Non-Mortgage Items	-	0	0	0	-	0	0	0	-
OPTIONS ON MORTGAGES & MBS	-	-	-	0	0	18	36	53	-
INTEREST-RATE SWAPS									
Pay Fixed, Receive Floating ...	-	-992	-767	-551	-344	-145	45	227	-
Pay Floating, Receive Fixed ...	-	57	44	31	18	6	-6	-18	-
Basis Swaps	-	5	4	3	2	1	1	0	-
Swaptions	-	23	46	75	105	136	167	197	-
INTEREST-RATE CAPS	-	0	1	2	4	8	14	25	-
INTEREST-RATE FLOORS	-	-	-	-	-	-	-	-	-
FUTURES	-	30	19	9	-	-10	-20	-30	-
OPTIONS ON FUTURES	-	-	-	0	0	3	7	11	-
CONSTRUCTION LIP	-	56	26	0	-24	-45	-64	-82	-
SELF-VALUED	-	320	177	73	38	67	127	199	-
*** OFF-BALANCE-SHEET POSITIONS	-	-1,532	-1,168	-714	-95	618	1,321	1,985	-

*** NET PORTFOLIO VALUE ***

	-400 bp	-300 bp	-200 bp	-100 bp	No Change	+100 bp	+200 bp	+300 bp	+400 bp
ASSETS	-	431,885	428,491	425,658	422,256	416,698	410,161	402,988	-
- LIABILITIES	-	384,189	382,807	381,427	380,004	378,586	377,082	375,551	-
+ OFF-BALANCE-SHEET POSITIONS ..	-	-1,532	-1,168	-714	-95	618	1,321	1,985	-
*** NET PORTFOLIO VALUE	-	46,164	44,515	43,517	42,157	38,731	34,400	29,423	-

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	32,555	32,971	101.28	4.0
30-Yr Mortgage Securities ...	8,591	8,691	101.16	4.1
15-Year Mortgages & MBS	8,197	8,302	101.28	3.2
Balloon Mortgages & MBS	5,773	5,856	101.43	2.2
Adjustable-Rate Single Family First-Mortgage Loans & MBS:				
Current Market Index ARMs:				
6 Mo or Less Reset Freq....	8,831	8,946	101.30	0.5
7 Mo to 2 Yrs Reset Freq ..	20,896	21,423	102.52	1.0
2+ to 5 Yrs Reset Freq	26,577	27,358	102.94	2.5
Lagging Market Index ARMs:				
1 Mo Reset Freq............	115,075	119,452	103.80	0.9
2 Mo to 5 Yrs Reset Freq...	25,871	26,378	101.96	1.9
Multifamily & Nonresidential Mortgage Loans & Securities:				
Adjustable-Rate, Balloon	10,619	10,672	100.50	0.9
Adjustable-Rate, Fully-Amort.	27,932	27,581	98.74	0.8
Fixed-Rate, Balloon	2,980	3,103	104.10	4.6
Fixed-Rate, Fully-Amortizing	3,017	3,054	101.21	5.0
Construction & Land Loans:				
Adjustable-Rate	5,448	5,448	100.00	0.1
Fixed-Rate	1,487	1,462	98.27	3.4
Second Mtg Loans & Securities:				
Adjustable-Rate	5,841	5,816	99.56	0.1
Fixed-Rate	3,928	4,077	103.79	2.3
Other Assets Related to Mortgage Loans & Securities:				
Net Nonperforming Mtg Loans .	-237	-237	100.00	2.2
Accrued Interest Receivable .	1,887	1,887	100.00	0.0
Advances for Taxes/Insurance	146	146	100.00	0.0
Float on Escrows on Owned Mtg		76		-32.3
Less: Value of Servicing on Mtgs Serviced by Others ...		-207		-5.8
*Mortgage Loans & Securities	315,418	322,669	102.30	1.6

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	3,198	3,191	99.78	0.1
Fixed-Rate	1,965	1,943	98.85	4.9
Consumer Loans:				
Adjustable-Rate	862	833	96.61	0.0
Fixed-Rate	8,069	8,550	105.96	1.6
Other Assets Related to Nonmortgage Loans & Securities:				
Net Nonperforming Nonmtg Lns	-302	-302	100.00	1.6
Accrued Interest Receivable .	102	102	100.00	0.0
*Nonmortgage Loans	13,894	14,317	103.04	1.6
CASH, DEPOSITS, & SECURITIES				
Cash, Non-Int-Earning Deposits, Overnight Fed Funds & Repos .	7,335	7,335	100.00	0.0
Equities & All Mutual Funds ...	679	679	100.00	4.5
Zero-Coupon Securities	49	49	100.41	0.2
Govt & Agency Securities	6,059	6,069	100.16	5.1
Term Fed Funds, Term Repos, & Interest-Earning Deposits .	3,688	3,694	100.15	0.4
Munis, Mtg-Backed Bonds, Corporates, Commercial Paper	544	491	90.35	7.0
Mortgage-Derivative Securities:				
Valued by OTS	33	33	100.00	1.5
Valued by Institution	34,953	34,968	100.04	1.6
Structured Securities, Valued by Institution	2,385	2,329	97.65	5.2
Less: Valuation Allowances for Investment Securities ..	0	0	100.00	0.6
*Cash, Deposits, & Securities	55,725	55,647	99.86	1.9

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	232	232	100.00	0.0
REAL ESTATE HELD FOR INVESTMENT	118	118	100.00	0.0
INVESTMENT IN UNCONSOLIDATED SUBORDINATE ORGANIZATIONS	156	156	100.00	6.9
OFFICE PREMISES & EQUIPMENT	2,720	2,720	100.00	0.0
*Subtotal	3,226	3,226	100.00	0.3
MORTGAGE LOAN SERVICING FOR OTHERS				
Fixed-Rate Servicing		3,106		-22.0
Adj-Rate Servicing		1,292		-1.4
Float on Mtgs Svc'd for Others		1,212		-16.4
*Mtg Ln Servicing for Others		5,610		-16.1
OTHER ASSETS				
Purchased & Excess Servicing ..	5,024			
Margin Account	-	-	-	-
Miscellaneous I	12,312	12,312	100.00	0.0
Miscellaneous II	3,010			
Deposit Intangibles:				
Retail CD Intangible		116		-15.6
Transaction Acct Intangible .		1,554		-17.1
MMDA Intangible		3,472		-11.3
Passbook Account Intangible .		1,783		-12.3
Non-Int-Bearing Acct Intang .		1,550		-21.5
*Other Assets	20,346	20,787		
UNREALIZED GAINS (LOSSES) LESS UNAMORTIZED YIELD ADJUSTMENTS .	1,493			
*** TOTAL ASSETS	410,102	422,256	103/101*	1.1/1.4*

*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 ...	92,596	93,157	100.61	0.4
Maturing in 13 Mo or More ...	11,102	11,385	102.55	2.0
Variable-Rate, Fixed-Maturity .	263	263	99.99	0.0
Non-Maturity:				
Transaction Accts	12,341	12,341	100/ 87*	0.0/2.5*
MMDAs	52,346	52,346	100/ 93*	0.0/0.8*
Passbook Accts	14,672	14,672	100/ 88*	0.0/1.7*
Non-Interest-Bearing Accts ..	16,218	16,218	100/ 90*	0.0/2.3*
* Deposits	199,539	200,383	100/ 96*	0.3/1.0*
BORROWINGS				
Fixed-Rate, Fixed-Maturity:				
Maturing in 36 Mo or Less ...	78,639	79,226	100.75	0.6
Maturing in 37 Mo or More ...	6,177	6,490	105.07	4.6
Variable-Rate, Fixed-Maturity .	62,808	62,767	99.94	0.1
* Borrowings	147,623	148,483	100.58	0.6
OTHER LIABILITIES				
Escrow Accounts				
For Mortgages	1,360	1,360	100.00	0.0
Other Escrow Accounts	726	630	86.84	2.8
Collat. Mtg Securities Issued .	3,300	3,179	96.33	0.2
Miscellaneous I	8,102	8,102	100.00	0.0
Miscellaneous II	1,212			
*Other Liabilities	14,699	13,271	90.28	0.2
SELF- VALUED	18,164	17,866	98.36	-0.5
UNAMORTIZED YIELD ADJUSTMENTS ..	19			
*** TOTAL LIABILITIES	380,044	380,004	100/ 98**	0.4/0.7**

*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	6
ARMs	22
Other Mortgages	-
FIRM COMMITMENTS	
Purchase/Originate Mtgs & MBS .	26
Sell Mortgages & MBS	50
Purchase Non-Mortgage Items ...	-
Sell Non-Mortgage Items	-
OPTIONS ON MORTGAGES & MBS	0
INTEREST-RATE SWAPS	
Pay Fixed, Receive Floating ...	-344
Pay Floating, Receive Fixed ...	18
Basis Swaps	2
Swaptions	105
INTEREST-RATE CAPS	4
INTEREST-RATE FLOORS	-
FUTURES	-
OPTIONS ON FUTURES	0
CONSTRUCTION LIP	-24
SELF-VALUED	38
	=========
*** OFF-BALANCE-SHEET POSITIONS	-95

*** PORTFOLIO EQUITY ***	Face Value	Present Value Estimate	PV as % of Face	Effective Duration	
ASSETS	410,102	422,256	103/101*	1.1/1.4*	*Including/excluding deposit intangible values.
- LIABILITIES	380,044	380,004	100/ 98**	0.4/0.7**	**Excluding/including deposit intangible values.
+ OFF-BALANCE-SHEET POSITIONS ..		-95			
	=========	=========			
*** NET PORTFOLIO VALUE	30,058	42,157	140.25	5.7	

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	$	6,365	17,737	5,929	1,609	915
WARM (in months)		329 mo	329 mo	319 mo	291 mo	291 mo
WAC		6.68%	7.39%	8.34%	9.35%	10.85%
$ of Which Are FHA or VA Guaranteed	$	111	512	526	108	41
Securities Backed By Conventional Mortgages .	$	2,659	2,128	600	188	65
WARM (in months)		321 mo	311 mo	294 mo	241 mo	196 mo
Wtd Avg Pass-Thru Rate		6.22%	7.39%	8.20%	9.34%	10.37%
Securities Backed By FHA or VA Mortgages . . .	$	719	1,480	605	123	25
WARM (in months)		331 mo	329 mo	337 mo	224 mo	202 mo
Wtd Avg Pass-Thru Rate		6.49%	7.27%	8.10%	9.20%	10.21%
15-YEAR MORTGAGES AND MBS:						
Mortgage Loans	$	3,207	2,153	571	201	201
WAC		6.54%	7.34%	8.34%	9.42%	10.93%
Mortgage Securities	$	1,422	319	98	17	8
Wtd Avg Pass-Thru Rate		6.08%	7.26%	8.19%	9.37%	10.85%
WARM (of Loans & Securities)		151 mo	151 mo	136 mo	143 mo	137 mo
BALLOON MORTGAGES AND MBS:						
Mortgage Loans	$	1,503	3,376	517	40	46
WAC		6.66%	7.39%	8.20%	9.47%	10.75%
Mortgage Securities	$	145	145	1	0	0
Wtd Avg Pass-Thru Rate		6.23%	7.11%	8.06%	9.46%	10.33%
WARM (of Loans & Securities)		81 mo	111 mo	84 mo	111 mo	40 mo

Total Fixed-Rate Single-Family First Mortgage Loans and Mortgage-Backed Securities . . . . $ 55,117

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			Lagging Market Index ARMs By Coupon Reset Frequency	
	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 . . $	190	76	3	5,744	172
WAC	6.23%	7.13%	7.41%	5.86%	7.61%
NON-TEASER ARMS:					
Balances of All Non_Teaser ARMs . . . . $	8,642	20,820	26,574	109,331	25,699
Wtd Avg Margin (in bp)	267 bp	316 bp	293 bp	256 bp	282 bp
WAC	8.35%	7.99%	7.84%	8.21%	7.76%
WARM (in months)	293 mo	317 mo	377 mo	339 mo	326 mo
Wtd Avg Time Until Next Payment Reset (mo) .	4 mo	14 mo	50 mo	3 mo	29 mo

Total Adjustable-Rate Single-Family First Mortgage Loans & Mortgage-Backed Securities . . . . $ 197,250

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 LIFTIME 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 $	1,086	917	11	11,149	324
Wtd Avg Distance from Lifetime Cap (in bp) .	133 bp	153 bp	140 bp	134 bp	156 bp
Balances w/Coupon 201-400 bp from Lifetime Cap $	4,332	3,210	417	68,329	11,550
Wtd Avg Distance from Lifetime Cap	317 bp	321 bp	351 bp	335 bp	358 bp
Balances w/Coupon Over 400 bp from Lifetime Cap $	3,299	16,634	26,016	35,225	13,887
Wtd Avg Distance from Lifetime Cap	539 bp	518 bp	515 bp	551 bp	472 bp
Balances Without Lifetime Cap . . . . $	115	135	133	372	111
ARM CAP & FLOOR DETAIL					
Balances Subject to Periodic Rate Caps . . . . $	5,040	17,554	14,930	1,623	18,610
Wtd Avg Periodic Rate Cap (in bp)	118 bp	171 bp	219 bp	268 bp	179 bp
Balances Subject to Periodic Rate Floors . . . $	4,435	15,178	14,400	1,425	18,306
MBS INCLUDED IN ARM BALANCES . . . . $	923	2,286	48	29,251	549

SCHEDULE CMR -- CONSOLIDATED MATURITY/RATE

ASSETS-Continued

MULTIFAMILY & NONRESIDENTIAL MORTGAGE LOANS & SECURITIES	Balloons	Fully Amortizing
Adjustable-Rate:		
Balances . . . . $	10,619	27,932
WARM (in months)	77 mo	262 mo
Remaining Term to Full Amort. .	272 mo	
Rate Index Code	0	0
Margin (in bp)	269 bp	246 bp
Reset Frequency	6 mo	3 mo
MEMO: ARMs w/300 bp of Life Cap		
Balances . . . . $	840	589
WA Distance to Lifetime Cap .	191 bp	179 bp
Fixed-Rate:		
Balances . . . . $	2,980	3,017
WARM (in months)	77 mo	147 mo
Remaining Term to Full Amort. .	267 mo	
WAC	8.12%	8.10%

CONSTRUCTION & LAND LOANS	Adj. Rate	Fixed Rate
Balances . . . . $	5,448	1,487
WARM (in months)	11 mo	69 mo
Rate Index Code	0	
Margin (bp) in Col 1; WAC in Col 2	171 bp	9.03%
Reset Frequency	2 mo	

SECOND MORTGAGE LOANS & SECURITIES	Adj. Rate	Fixed Rate
Balances . . . . $	5,841	3,928
WARM (in months)	199 mo	171 mo
Rate Index Code	0	
Margin (bp) in Col 1; WAC in Col 2	170 bp	9.66%
Reset Frequency (in months) . . .	2 mo	

ASSETS--Continued

	Adjustable Rate	Fixed Rate
COMMERCIAL LOANS		
Balances . . . . $	3,198	1,965
WARM (in months)	55 mo	99 mo
Margin in Col 1 (bp); WAC in Col 2	150 bp	8.60%
Reset Frequency	2 mo	
Rate Index Code	0	
CONSUMER LOANS		
Balances . . . . $	862	8,069
WARM (in months)	73 mo	61 mo
Rate Index Code	0	
Margin in Col 1 (bp); WAC in Col 2	207 bp	13.29%
Reset Frequency	2 mo	

MORTGAGE-DERIVATIVE SECURITIES--BOOK VALUE	High Risk	Low Risk
Collateralized Mtg Obligations:		
Floating Rate . . . . $	276	11,842
Fixed Rate:		
Remaining WAL <= 5 Years . . . $	1,872	18,949
Remaining WAL 5-10 Years . . . $	984	675
Remaining WAL over 10 Years . $	9	
Super Floaters . . . . $	0	
Inverse Floaters & Super POs . . $	0	
Other . . . . $	0	0
CMO Residuals: $		
Fixed-Rate . . . . $	29	0
Floating-Rate . . . . $	31	0
Stripped Mortgage-Backed Securities:		
Interest-Only MBS . . . . $	315	0
WAC . . . . $	8.79%	9.50%
Principal-Only MBS . . . . $	5	0
WAC	7.34%	0.00%
Total Mortgage-Derivative Securities--Book Value . $	3,520	31,466

SCHEDULE CMR -- CONSOLIDATED MATURITY/RATE

ASSETS--Continued

Coupon of Fixed-Rate Mortgages Serviced for Others

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
Fixed-Rate Mortgage Loan Servicing					
Balances Serviced . . . . $	42,534	117,940	60,340	11,230	3,421
WARM (in months)	258 mo	290 mo	305 mo	290 mo	241 mo
Wtd Avg Servicing Fee (in bp)	38 bp	42 bp	47 bp	53 bp	59 bp

Total # of Fixed-Rate Loans Serviced That Are:	
Conventional Loans	1,827,609
FHA/VA Loans	502,478 lns
Subserviced by Others	20,136 lns

Adjustable-Rate Mortgage Loan Servicing	Index on Serviced Loan Current Mkt	Lagging Mkt
Balances Serviced . . . . $	25,104	55,815
WARM (in months)	295 mo	303 mo
Wtd Avg Servicing Fee (in bp)	46 bp	62 bp

Total # of Adjustable-Rate Loans Serviced 646,332 lns
Of Which, Number Subserviced By Others . 1,464 lns

Total Balances of Mortgage Loans Serviced for Others . . . . $ 316,384

CASH, DEPOSITS, & SECURITIES	Balances	WAC	WARM
Cash, Non-Interest-Earning Demand Deposits, Overnight Fed Funds, Overnight Repos. . . $	7,335		
Equity Securities (including Mutual Funds) Subject to SFAS No. 115 . . . . $	679		
Zero-Coupon Securities . . . . $	49	5.84%	3 mo
Government & Agency Securities . . . . $	6,059	4.70%	74 mo
Term Fed Funds, Term Repos, and Interest-Earning Deposits . . . . $	3,688	5.19%	5 mo
Other (Munis, Mortgage-Backed Bonds, Corporate Securities, Commercial Paper, Etc.) . . $	544	6.23%	145 mo
Structured Securities . . . . $	2,385		
Total Cash, Deposits, & Securities . . . . $	20,740		

AGGREGATE SCHEDULE CMR REPORT
(Balances in $Mil)

SCHEDULE CMR -- CONSOLIDATED MATURITY/RATE

ASSETS--Continued

ITEMS RELATED TO MORTGAGE LOANS & SECURITIES

Nonperforming Loans	$	1,638
Accrued Interest Receivable	$	1,887
Advances for Taxes and Insurance	$	146
Less: Unamortized Yield Adjustments	$	-946
Valuation Allowances	$	1,874
Unrealized Gains (Losses)	$	267

ITEMS RELATED TO NONMORTGAGE LOANS & SECURITIES

Nonperforming Loans	$	132
Accrued Interest Receivable	$	102
Less: Unamortized Yield Adjustments	$	-167
Valuation Allowances	$	433
Unrealized Gains (Losses)	$	0

REAL ESTATE HELD FOR INVESTMENT	$	118
REPOSSESSED ASSETS	$	232
EQUITY INVESTMENTS NOT SUBJECT TO SFAS NO. 115 (EXCLUDING FHLB STOCK)	$	156
OFFICE PREMISES AND EQUIPMENT	$	2,720

ITEMS RELATED TO CERTAIN INVESTMENT SECURITIES

Unrealized Gains (Losses)	$	39
Less: Unamortized Yield Adjustments	$	-74
Valuation Allowances	$	0

OTHER ASSETS

Servicing Assets, Interest-Only Strip Receivables, and Certain Other Instruments	$	5,024
Margin Account	$	0
Miscellaneous I	$	12,312
Miscellaneous II	$	3,010
TOTAL ASSETS	$	410,102

* MEMORANDUM ITEMS *

Mortgage "Warehouse" Loans Reported as Mortgage Loans at SC23	$	56
Loans Secured by Real Estate Reported as Consumer Loans at SC34	$	1,264
Market Value of Equity Securities & Mutual Funds Reported at CMR464:		
Equity Secur. & Non-Mtg-Related Mutual Funds	$	606
Mortgage-Related Mutual Funds	$	73
Mortgage Loans Serviced by Others:		
Fixed-Rate Mortgage Loans Serviced	$	11,315
Wtd Avg Servicing Fee (in bp)		14 bp
Adjustable-Rate Mortgage Loans Serviced	$	28,493
Wtd Avg Servicing Fee (in bp)		18 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	$	28,558	9,221	350	$	0
WAC		6.02%	6.06%	5.86%		
WARM (in months)		2 mo	2 mo	2 mo		
Balances Maturing in 4 to 12 Months	$	32,832	20,699	935	$	0
WAC		5.75%	6.19%	6.05%		
WARM (in months)		6 mo	7 mo	8 mo		
Balances Maturing in 13 to 36 Months	$		7,480	1,588	$	0
WAC			5.88%	5.81%		
WARM (in months)			18 mo	22 mo		
Balances Maturing in 37 or More Months	$			2,035	$	0
WAC				6.34%		
WARM (in months)				51 mo		

Total Fixed-Rate, Fixed-Maturity Deposits . . . . $ 103,698

Memo: Fixed-Rate, Fixed-Maturity Deposit Detail:		Original Maturity in Months: 12 or Less	13 to 36	Over 36
Balances in Brokered Deposits	$	1,909	312	32
Deposits with Early-Withdrawal Penalities Stated in Terms of Months of Foregone Interest:				
Balances Subject to Penalty	$	55,969	36,191	4,683
Penalty in Months of Forgone Interest . . . (expressed to two decimal palces; e.g., x.xx)		2.65 mo	4.20 mo	7.16 mo
Balances in New Accounts (Optional)	$	33	3	3

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 %	$	10,351	1,974	12	4.63%
5.00 to 5.99 %	$	24,992	13,838	1,642	5.40%
6.00 to 6.99 %	$	9,413	13,715	2,345	6.57%
7.00 to 7.99 %	$	1,283	2,808	1,612	7.29%
8.00 to 8.99 %	$	3	105	437	8.39%
9.00 to 9.99 %	$	150	3	12	9.83%
10.00 to 10.99 %	$	0	2	116	10.10%
11.00% and Above	$	0	2	1	15.49%
WARM		1 mo	18 mo	67 mo	

Total Fixed-Rate, Fixed-Maturity Borrowings . . . . $ 84,815

MEMO: Variable-Rate, Fixed Maturity Liabilities
(from Supplemental Reporting) . . . . $ 81,235

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	$ 12,341	0.97%	$ 11
Money Market Deposit Accounts (MMDAs)	$ 52,346	4.20%	$ 37
Passbook Accounts	$ 14,672	2.55%	$ 14
Non-Interest-Bearing Non-Maturity Deposits	$ 16,218		$ 13

ESCROW ACCOUNTS	Total Balances	WAC
Escrow for Mortgages Held in Portfolio	$ 371	0.34%
Escrow for Mortgages Serviced for Others	$ 989	0.33%
Other Escrows	$ 726	0.53%
TOTAL NON-MATURITY DEPOSITS & ESCROW ACCOUNTS	$ 97,663	

UNAMORTIZED YIELD ADJUSTMENTS ON DEPOSITS	$ 24
UNAMORTIZED YIELD ADJUSTMENTS ON BORROWINGS	$ -5
OTHER LIABILITIES	
Collateralized Mortgage Securities Issued	$ 3,300
Miscellaneous I	$ 8,102
Miscellaneous II	$ 1,212
TOTAL LIABILITIES	$ 380,044
MINORITY INTEREST IN CONSOLIDATED SUBSIDIARIES	$ 630
EQUITY CAPITAL	$ 29,422
TOTAL LIABILITIES, MINORITY INTEREST, & CAPITAL	$ 410,097

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	10	$	167	-	-	-
1004	optional commitment to originate 6-mo or 1-yr COFI ARMs	10	$	22	-	-	-
1006	optional commitment to originate 6-mo or 1-yr Treasury/LIBOR ARMs .	21	$	1,207	-	-	-
1008	optional commitment to originate 3- or 5-yr Treasury ARMs	16	$	660	-	-	-
1010	optional commitment to originate 5- or 7-yr balloon or 2-step mtgs	12	$	42	-	-	-
1012	optional commitment to originate 10-, 15-, or 20-year FRMs	36	$	1,212	-	-	-
1014	optional commitment to originate 25- or 30-year FRMs	36	$	4,767	-	-	-
1016	optional commitment to originate "other" mortgages	30	$	1,460	-	-	-
2028	commitment to sell 3- or 5-yr Treasury ARM loans, svc retained . .	-	$	795	-	-	-
2030	commitment to sell 5- or 7-yr balloon/2-step mtg lns, svc retained	-	$	3	-	-	-
2032	commitment to sell 10-, 15-, or 20-yr FRM loans, svc retained . . .	10	$	1,798	-	-	-
2034	commitment to sell 25- to 30-yr FRM loans, svc retained	11	$	5,089	-	-	-
2036	commitment to sell "other" mortgage loans, svc retained	-	$	4	-	-	-
2048	commitment to purchase 3-yr or 5-yr Treasury ARM MBS	-	$	415	-	-	-
2052	commitment to purchase 10-, 15-, or 20-yr FRM MBS	-	$	1,686	-	-	-
2054	commitment to purchase 25- to 30-year FRM MBS	9	$	4,553	-	-	-
2068	commitment to sell 3- or 5-yr Treasury ARM MBS	-	$	415	-	-	-
2072	commitment to sell 10-, 15-, or 20-yr FRM MBS	6	$	2,092	-	-	-
2074	commitment to sell 25- or 30-yr FRM MBS	6	$	8,646	-	-	-
2082	commitment to purchase low-risk fixed-rate mtg derivative product .	-	$	1	-	-	-
2106	commit to purchase 6-mo or 1-yr Treas/LIBOR ARM lns, svc released .	-	$	375	-	-	-
2108	commitment to purchase 3- or 5-yr Treasury ARM lns, svc released .	-	$	1	-	-	-
2112	commitment to purchase 10-, 15-, or 20-yr FRM loans, svc released .	-	$	23	-	-	-
2114	commitment to purchase 25- or 30-yr FRM loans, svc released	-	$	590	-	-	-
2116	commitment to purchase "other" mortgage loans, svc released	-	$	7	-	-	-
2122	commitment to sell 1-mo COFI ARM loans, svc released	-	$	1	-	-	-
2126	commitment to sell 6-mo or 1-yr Treas/LIBOR ARM lns, svc released .	-	$	1	-	-	-
2128	commitment to sell 3- or 5-yr Treasury ARM loans, 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
2130	commitment to sell 5- or 7-yr balloon/2-step mtg lns, svc released	-	$ 3	-	-	-
2132	commitment to sell 10-, 15-, or 20-yr FRM loans, svc released . . .	10	$ 235	-	-	-
2134	commitment to sell 25- or 30-yr FRM loans, svc released	17	$ 1,535	-	-	-
2204	firm commitment to originate 6-month or 1-yr COFI ARM loans	-	$ 21	-	-	-
2206	firm commitment to originate 6-mo or 1-yr Treasury or LIBOR ARM lns	-	$ 12	-	-	-
2208	firm commitment to originate 3- or 5-yr Treasury ARM loans	-	$ 1	-	-	-
2210	firm commitment to originate 5- or 7-yr balloon or 2-step mtg lns .	-	$ 0	-	-	-
2212	firm commitment to originate 10-, 15-, or 20-year FRM loans	8	$ 13	-	-	-
2214	firm commitment to originate 25- or 30-year FRM loans	9	$ 41	-	-	-
2216	firm commitment to originate "other" mortgage loans	10	$ 519	-	-	-
3032	option to sell 10-, 15-, or 20-year FRMs	-	$ 4	-	-	-
3034	option to sell 25- or 30-year FRMs	6	$ 415	-	-	-
3068	short option to sell 3- or 5-yr Treasury ARMs	-	$ 3	-	-	-
3072	short option to sell 10-, 15-, or 20-yr FRMs	-	$ 22	-	-	-
3074	short option to sell 25- or 30-yr FRMs	-	$ 92	-	-	-
3076	short option to sell "other" mortgages	-	$ 0	-	-	-
4002	commitment to purchase non-mortgage financial assets	6	$ 167	-	-	-
4006	commitment to purchase "other" liabilities	-	$ 2,015	-	-	-
4022	commitment to sell non-mortgage financial assets	-	$ 86	-	-	-
5002	interest rate swap: pay fixed, receive 1-month LIBOR	-	$ 315	-	-	-
5004	interest rate swap: pay fixed, receive 3-month LIBOR	-	$ 11,439	-	-	-
5006	interest rate swap: pay fixed, receive 6-month LIBOR	-	$ 477	-	-	-
5008	interest rate swap: pay fixed, receive COFI	-	$ 92	-	-	-
5024	interest rate swap: pay 1-month LIBOR, receive fixed	-	$ 270	-	-	-
5026	interest rate swap: pay 3-month LIBOR, receive fixed	-	$ 908	-	-	-
5104	interest rate swaption: pay fixed, receive 3-month LIBOR	-	$ 1,500	-	-	-
5572	interest rate swap, amortizing: pay 1-mo LIBOR, receive MBS coupon	-	$ 74	-	-	-
6002	interest rate cap based on 1-month LIBOR	-	$ 77	-	-	-

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
6004	interest rate cap based on 3-month LIBOR	-	$ 3,736	-	-	-
6020	interest rate cap based on cost-of-funds index (COFI)	-	$ 460	-	-	-
6034	short interest rate cap based on 3-month LIBOR	-	$ 7	-	-	-
6050	short interest rate cap based on cost-of-funds index	-	$ 460	-	-	-
8010	long futures contract on 10-year Treasury note	-	$ 160	-	-	-
8038	short futures contract on 5-year Treasury note	-	$ 3	-	-	-
8040	short futures contract on 10-year Treasury note	-	$ 2	-	-	-
8042	short futures contract on Treasury bond	-	$ 1	-	-	-
8046	short futures contract on 3-month Eurodollar	-	$ 30	-	-	-
9034	long put option on 10-year Treasury note futures contract	-	$ 35	-	-	-
9036	long put option on Treasury bond futures contract	-	$ 19	-	-	-
9502	fixed-rate construction loans in process	43	$ 761	-	-	-
9512	adjustable-rate construction loans in process	34	$ 2,405	-	-	-