

# **Proposed Interest Rate Risk Schedule** (to be completed by non-exempt institutions only) **BASELINE** **Schedule 1**

Manually and reprinting data:

Please print out the following items according to their remaining term to maturity time to reprinting:

	(Column A) Total			(Column B) Up to 3 months			(Column C) > 3 months and <= 1 year			(Column D) > 1 year and <= 3 years			(Column E) > 3 years and <= 5 years			(Column F) > 5 years and <= 10 years			(Column G) > 10 years and <= 20 years			(Column H) > 20 years		
	RI	MI	Thou	RI	MI	Thou	RI	MI	Thou	RI	MI	Thou	RI	MI	Thou	RI	MI	Thou	RI	MI	Thou	RI	MI	Thou
<b>Debt Securities (exclude self reported items):</b>																								
a. ARM securities (see Memoranda below):																								
b. Fixed rate mortgage securities:																								
c. All other amortizing securities:																								
d. Non-amortizing securities:																								
e. Zero or low coupon securities:																								
<b>Loans and Leases:</b>																								
a. ARM loans (see Memoranda below):																								
b. Fixed rate mortgage loans:																								
c. Mtg. loans held for sale w/ firm commitments:																								
d. Other amortizing loans:																								
e. All other loans:																								
3. All other int-bearing assets (Bal. due, Fed Funds):																								
<b>Liabilities:</b>																								
a. Time deposits:																								
b. All other int. bearing nondeposit liabilities:																								
c. Commercial DDAs - rising rates:																								
d. MMDAs - rising rates:																								
e. NOWs, savings & other DDAs - rising rates:																								
f. Commercial DDAs - declining rates:																								
g. MMDAs - declining rates:																								
h. NOWs, savings & other DDAs - decl. rates:																								
<b>Off-balance sheet positions:</b>																								
a. Non-amortizing:																								
b. Amortizing:																								

Self Reported Items:

	(Column A) Carrying Value			(Column B) Market Value			(Column C) Rising Rates			(Column D) Declining Rates		
	RI	MI	Thou	RI	MI	Thou	RI	MI	Thou	RI	MI	Thou
6. High risk mortgage securities:												
7. Non-high-risk CMOs:												
8. Structured notes:												
9. Mortgage servicing rights:												
10. Interest rate swaps w/ embedded options:												
11. Interest rate options:												
12. Trading account:												

Memoranda

	(Column A) 0 to 6 Months			(Column B) 6 Months to 1 Year			(Column C) Greater Than 1 Year		
	RI	MI	Thou	RI	MI	Thou	RI	MI	Thou
1. ARM Securities									
2. ARM Loans									
3. ARM Securities									
4. ARM Loans									

Near Lifetime Cap

	(Column A) Near Lifetime Cap		
	RI	MI	Thou
1. ARM Securities			
2. ARM Loans			