Schedule 1

BASELINE

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

	Please length out the following items according to their remaining term to	(Column A)	2	(Column B)		Column C)	(Column D)		(Column E)	(Co	G unon	(Column G)		(Column H)
	maturity of time to repricing:	<u>.</u>		The to 3 months	۸	> 3 months and	> 1 year and		> 3 years and	χ,	> 5 years and < = 10 years	> 10 years and	•	> 20 wars
	Puller Amount in Thomsonds	3	<u> </u>	3	ª	- 3] 3 2	 	F 17	7	3	3		200
	AND	_			,	- T - T - T - T - T - T - T - T - T - T		J	WILL AND BO	4	PV 1 TW			
-	É	ICED												
		000 E	EG2	_	e G		6	eg Eg	_	6. C2	<u> </u>	e	Q	_
	•	1 CE	NC N				OL DE			E 2	CL-D	8 P	A CHO	
		BCP0	MCPD ACTOR		NG-DE		6	2 C-2		NCPO TOTAL	8 2	8 e	Q Q	
	d. Non-unoutizing securities.	NCPD RCPD	XXXX		XXXX		CFD	XXXX BCPD		XXXX		8 8	XXXX QLO	
	e. Zero or low comon securities.	xxx	XXX		xxxx	-	- XXX	xxx	-	xxx	8		xxxx	
ч	Loans and Leases:	0.00												
	a. ARM loans (use Memoranda below)	XXX		-	Ī	-	- - -	Ţ	-	<u> </u>	<u>!</u>	-	Ī	_
	b. Fixed rate mortgage loans.	XXXX			C XX		NOON X				NOOX NOOX	e K		
		O.C.												
		G-G-G-G-G-G-G-G-G-G-G-G-G-G-G-G-G-G-G-	10	_	accan	<u>-</u>	licero	a.c.	_ _	Q.D	108 -		GEO E	_
	d. Other amortizing louns	XXXX	XXX		X		XXXX	XX E		XXX	8 2	× 6	XX	
	e. All other loans.	XXXX	XXX		XXX		XX XX	X		XXX	8		XXX	
,			E C		6		6.0	e l		0.03	GE CE		G.	
ň	All other six-bearing assets (Sal. due, Fod Funds)		XX		XXX	7		XXX		XXX	Ω.	×	XXX	_
4	Liabilities:											•		
	a. Time denotite	0.00			6	-	6 8			O A		0 >	0 2	
		RCPD	65		60	-	CLOS	DC-10		0.0	2		909	
	 All other int. bearing nondeposit liabilities. 	XXX	XXXX		XX E	*	× e	XXX		XXX	8 5	× 4	XXXX	
	c. Commercial DDAs - rising rates	XXXX	XXX		XX		XXXX	XXXX		XXXX	X	- ×	XX	
	MODA: Silis see	O. C.	E S		Q A		0.0	Q-DH		GLOSI C	D S	-		
		ac an	ECTO		0.00		£	100		ICP0	2	•	6 E	
	e. NOWs, savings & other DDAs - rising rates.	xxx	XXXX		XXXX		DOC	XXXX		XXX	Ø	×	XXX	
	f. Commercial DDAs - declining rates	MCFD	MCPD XXXX		MCPD XXXX	- ×	CFD XXX	XXXX		XXXX		Q X	XXXX	
	WWDA's deslining measure	O-LONG OF THE COLUMN	BCF0		BCFD		GLOR	RCFD		GEOS.	E BCL	9	GL-DII	
	in Circ	ICFD	ICED		EC.		6	Q.		acro.	BCPD		£	
	h. NOWs, savings & other DDAs - dect. rates.	xxx	XXX	_	XXX	×.	XXX	XXX	-	XXX	X.	xi ix	XXX	_
4	Off-balance sheet positions:		Ī		-	_	1	_			_	}	}	
	a. Non-amortizing.	ECTO XXXX	NC NC		NCT-10	* ×	NOOK	MCFD XXXX		MCP0 XXXX		o ×	NCTO XXX	
		IICFD XXXX	INCOPO XXXX		RCPD	* *	NCFD XXXX	IICFD XXXX		MCPD NCPD	INCFD XXXX	Δ×	BCFD XXXX	
				1				١						
Seff	Self Reported Items:	(Column A) Carrying Value		(Column B) Market Value	Risi.	(Column C) Rising Rates	(Column D) Declining Rates			(Column A)		(Column B)	3	(Column C)
4		RCPD TOTAL	RCPD		ECF0		ACPD	×	Memoranda	0 to 6 Moratha	- '	6 Months to 1 Year	Greater	Grosser Than I Year
i		ECP0	IC-D	<u> </u>	E 1		Q.	<u></u> Т	1. ARM Securities			- K	X	
7.	Non-high-risk CMOs.	XXXX	XXX		хххх	*	хххх	7		ICED	BCFD		BCFD	
eć	Structured potes	MCFD	0-02 XX		0 20	<u>* ×</u>	2 8	i	2. ARM LORING	XXX		×	XXXX	
		RCFD	ECP0		ICED		IKCFD	Γ		Near Lifetime Cap	G C			
×.	Motigage servicing rights	XXXX	XXXX		XX E	× =	XXXX	T	3. ARM Securities					
0	Interest rate swaps w/ embedded options		X		XXX	×	XX	; 		E				
Ξ	Interest rate options.		<u>G</u>		ECP.		EGPD XXXX		4. ARM Louns	XXXX				
:		RCFD	IICED		ECT0		CED	Г						
2	Frading account.	XXXX	XXXX		XXXX	×	- COCK	7						