

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

Maturity and repricing data:
Please break out the following items
according to their remaining term to
maturity or time to repricing:

Dollar Amounts in Thousands

Schedule 1B **Bank B**

	(Column A)		(Column B)		(Column C)		(Column D)		(Column E)		(Column F)		(Column G)		(Column H)	
	Total		Up to 3 months		<= 1 year		<= 3 years		<= 5 years		<= 10 years		<= 20 years		> 20 years	
	Bil	Mill	Bil	Mill	Bil	Mill	Bil	Mill	Bil	Mill	Bil	Mill	Bil	Mill	Bil	Mill
1. Debt Securities (exclude self reported items):																
a. ARM securities (see Memoranda below):																
b. Fixed rate mortgage securities:																
c. All other floating securities:																
d. Non-amortizing securities:																
e. Zero or low coupon securities:																
2. Loan and Leases:																
a. ARM loans (see Memoranda below):																
b. Fixed rate mortgage loans:																
c. Fixed & adjustable rate mortgage loans with firm commitments to sell:																
d. Other amortizing loans:																
e. All other loans:																
3. All other int-bearing assets (Bal. due, Fed Funds):																
4. Liabilities:																
a. Time deposits:																
b. All other interest-bearing non-deposit 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 - declining rates:																
5. Off-Balance Sheet Swaps, Futures, FRAs, Commitments, etc.																
a. Nonamortizing (excluding trading account):																
b. Amortizing (excluding trading account):																

	(Column A)		(Column B)		(Column C)		(Column D)	
	Carrying Value		Market Value		Rising Rates		Declining Rates	
	Bil	Mill	Bil	Mill	Bil	Mill	Bil	Mill
Self Reported Items:								
6. High Risk Mortgage Securities:								
7. Non-High-Risk CMOs:								
8. Structured Notes:								
9. Mortgage Servicing Rights:								
10 Interest Rate Swaps with Embedded Options:								
11 Interest-Rate Options:								
12 Trading Account:								

Memoranda:

	0 to 6 Months		6 Months to 1 Year		Greater Than 1 Year	
	Bil	Mill	Bil	Mill	Bil	Mill
1. ARM Securities:						
2. ARM Loans:						
3. ARM Loans:						
4. ARM Securities:						

Reset Frequency

	0 to 6 Months		6 Months to 1 Year		Greater Than 1 Year	
	Bil	Mill	Bil	Mill	Bil	Mill
1. ARM Securities:						
2. ARM Loans:						
3. ARM Loans:						
4. ARM Securities:						

Reset Frequency

	0 to 6 Months		6 Months to 1 Year		Greater Than 1 Year	
	Bil	Mill	Bil	Mill	Bil	Mill
1. ARM Securities:						
2. ARM Loans:						
3. ARM Loans:						
4. ARM Securities:						