

Summary Board Report - Capital Adequacy

ABC Bank - Anywhere, US

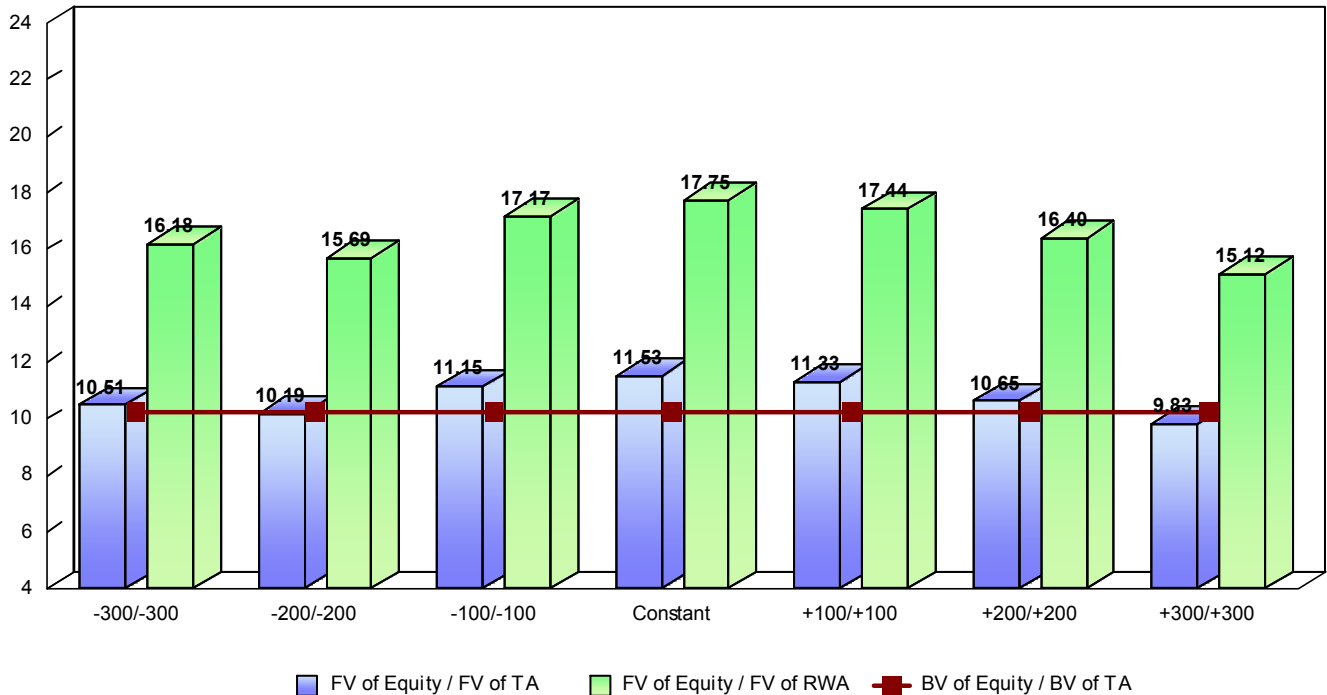
03/31/2009

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Book Value	Assets	Risk Weighted Assets	Total Equity Capital	Tier 1 Capital	Tier 2 Capital	Total RBC
Total	123,824	80,442	12,650	12,004	885	12,889
as a % of TA		64.96	10.22	9.69		
as a % of RWA			15.73	14.92		16.02

Fair Value Rate Shock	Fair Value of Assets	App / Dep	Fair Value of Liab.	App / Dep	Fair Value of Equity	FV of Equity / FV of TA	FV of Equity / FV of RWA
+300/+300 bp	115,678	(7,466)	104,312	(6,862)	11,366	9.83	15.12
+200/+200 bp	118,894	(4,250)	106,229	(4,945)	12,665	10.65	16.40
+100/+100 bp	121,959	(1,185)	108,140	(3,034)	13,819	11.33	17.44
Constant	124,732	1,588	110,349	(825)	14,383	11.53	17.75
-100/-100 bp	126,806	3,662	112,661	1,487	14,145	11.15	17.17
-200/-200 bp	127,184	4,040	114,224	3,050	12,960	10.19	15.69
-300/-300 bp	128,321	5,177	114,829	3,655	13,492	10.51	16.18

Fair Value of Equity - Shock



Note: Values are rounded before printing, but full precision values are used in all calculations.

(Short End = 1yr; Long End = 10yr)

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Interest Rate Risk Monitor

