

Fair Value Summary

ABC Bank - Anywhere, US

03/31/2009

Page 1 of 1

Balances (\$000's)	Amortized Cost			Fair Value			Price Volatility		
	Value	Yield/ Cost	% of Total AC	Value	----- from Book Value ----- \$ App/Dep	% App/Dep	Avg. Life	Effective Duration	Effective Convexity
Cash & Due	2,523		2.04	2,523	0	0.00			
Investments	20,627	4.58	16.66	20,630	3	0.01	3.55	2.71	(0.57)
Funds Sold	5,653	0.38	4.57	5,653	0	0.00	0.04	0.02	(0.01)
Loans	88,147	6.19	71.19	89,052	905	1.03	2.73	1.71	(0.53)
Non-Earning	6,874		5.55	6,874	0	0.00			
Total Assets	123,824	5.62	100.00	124,732	908	0.73	2.54	1.67	(0.48)
Non-Maturing Deposits	48,550	0.90	39.21	47,150 ^①	(1,400)	(2.88)	3.40	1.97	(0.39)
Under 100m	28,479	2.86	23.00	28,728	249	0.87	1.02	0.87	(0.05)
Over 100m	16,718	2.99	13.50	16,829	111	0.66	0.52	0.43	(0.05)
Borrowed Funds	16,809	3.66	13.57	17,024	215	1.28	3.29	2.95	0.21
Non-Paying	618		0.50	618	0	0.00			
Total Liabilities	111,174	2.29	89.78	110,349	(825)	(0.74)	2.32	1.60	(0.16)
Total Equity	12,650		10.22	14,383				0.24	(0.33)

^① For purposes of SFAS 107, NMD would have no fair value adjustment.

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

Although the information in this report has been obtained from sources believed to be reliable, its accuracy cannot be guaranteed.
The Baker Group Software Solutions, Inc. - IRRM (Ver 4.0 R2) Copyrighted 1994 - 2009 6/3/2009 2:08:15PM - ANYUSER / ABCBANK