

# Principal Cash Flow by Scenario - Categories Only - 12 Mo. Horizon

ABC Bank - Anywhere, US

03/31/2009

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Balances (\$000's)	Apr 09	May 09	Jun 09	Jul 09	Aug 09	Sep 09	Oct 09	Nov 09	Dec 09	Jan 10	Feb 10	Mar 10
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## Total Investments

<b>+300/+300 bp</b> 12 Mo. Horizon	159	1,330	312	118	117	314	116	115	114	112	111	110
<b>+200/+200 bp</b> 12 Mo. Horizon	167	1,316	219	141	134	330	132	129	128	126	124	473
<b>+100/+100 bp</b> 12 Mo. Horizon	185	1,334	219	159	151	346	148	144	143	140	638	986
<b>Constant</b> 12 Mo. Horizon	414	1,313	306	284	277	458	248	231	223	1,712	704	1,047
<b>-100/ -100 bp</b> 12 Mo. Horizon	470	1,508	580	562	516	664	428	390	361	334	812	1,143
<b>-200/ -200 bp</b> 12 Mo. Horizon	634	1,766	720	655	592	738	494	451	414	377	845	1,168
<b>-300/ -300 bp</b> 12 Mo. Horizon	726	1,845	788	713	641	780	529	654	435	394	857	2,176

## Total Loans

<b>+300/+300 bp</b> 12 Mo. Horizon	6,328	1,813	2,280	3,042	3,827	730	1,255	881	1,396	1,621	594	986
<b>+200/+200 bp</b> 12 Mo. Horizon	6,406	1,892	2,424	3,117	3,895	798	1,324	945	1,459	1,685	650	1,043
<b>+100/+100 bp</b> 12 Mo. Horizon	6,486	1,972	2,424	3,193	3,963	866	1,392	1,008	1,522	1,747	706	1,098
<b>Constant</b> 12 Mo. Horizon	6,681	2,167	2,597	3,375	4,124	1,028	1,552	1,155	1,665	1,891	833	1,222
<b>-100/ -100 bp</b> 12 Mo. Horizon	7,057	2,534	2,925	3,681	4,383	1,315	1,828	1,413	1,907	2,105	1,051	1,436
<b>-200/ -200 bp</b> 12 Mo. Horizon	9,302	4,649	4,748	5,266	5,650	2,727	3,123	2,586	2,941	2,929	1,922	2,251
<b>-300/ -300 bp</b> 12 Mo. Horizon	10,549	5,727	5,616	5,854	6,033	3,218	3,508	2,914	3,160	2,993	2,076	2,365

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## Total Assets

<b>+300/+300 bp</b> 12 Mo. Horizon	12,140	3,143	2,592	3,160	3,944	1,044	1,371	996	1,510	1,733	705	1,096
<b>+200/+200 bp</b> 12 Mo. Horizon	12,226	3,208	2,643	3,258	4,029	1,128	1,456	1,074	1,587	1,811	774	1,516
<b>+100/+100 bp</b> 12 Mo. Horizon	12,324	3,306	2,643	3,352	4,114	1,212	1,540	1,152	1,665	1,887	1,344	2,084
<b>Constant</b> 12 Mo. Horizon	12,748	3,480	2,903	3,659	4,401	1,486	1,800	1,386	1,888	3,603	1,537	2,269
<b>-100/ -100 bp</b> 12 Mo. Horizon	13,180	4,042	3,505	4,243	4,899	1,979	2,256	1,803	2,268	2,439	1,863	2,579
<b>-200/ -200 bp</b> 12 Mo. Horizon	15,589	6,415	5,468	5,921	6,242	3,465	3,617	3,037	3,355	3,306	2,767	3,419
<b>-300/ -300 bp</b> 12 Mo. Horizon	16,928	7,572	6,404	6,567	6,674	3,998	4,037	3,568	3,595	3,387	2,933	4,541

## Total Non-Maturing Deposits

<b>+300/+300 bp</b> 12 Mo. Horizon	0	0	0	141	141	141	141	141	141	141	141	141
<b>+200/+200 bp</b> 12 Mo. Horizon	0	0	0	141	141	141	141	141	141	141	141	141
<b>+100/+100 bp</b> 12 Mo. Horizon	0	0	0	141	141	141	141	141	141	141	141	141
<b>Constant</b> 12 Mo. Horizon	0	0	0	141	141	141	141	141	141	141	141	141
<b>-100/ -100 bp</b> 12 Mo. Horizon	0	0	0	141	141	141	141	141	141	141	141	141
<b>-200/ -200 bp</b> 12 Mo. Horizon	0	0	0	141	141	141	141	141	141	141	141	141
<b>-300/ -300 bp</b> 12 Mo. Horizon	0	0	0	141	141	141	141	141	141	141	141	141

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## Total Under 100m

<b>+300/+300 bp</b> 12 Mo. Horizon	2,128	1,421	2,102	2,106	1,770	1,316	2,070	1,846	1,944	1,252	1,600	1,391
<b>+200/+200 bp</b> 12 Mo. Horizon	2,128	1,421	2,102	2,106	1,770	1,316	2,070	1,846	1,944	1,252	1,600	1,391
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## Total Over 100m

<b>+300/+300 bp</b> 12 Mo. Horizon	4,424	1,293	2,054	820	1,045	1,081	1,712	294	245	552	231	877
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## Total Borrowed Funds

<b>+300/+300 bp</b> 12 Mo. Horizon	1,000	1,500	0	0	0	0	0	0	0	0	1,500	0
<b>+200/+200 bp</b> 12 Mo. Horizon	1,000	1,500	0	0	0	0	0	0	0	0	1,500	0
<b>+100/+100 bp</b> 12 Mo. Horizon	1,000	1,500	0	0	0	0	0	0	0	0	1,500	0
<b>Constant</b> 12 Mo. Horizon	1,000	1,500	0	0	0	0	0	0	0	0	1,500	0
<b>-100/ -100 bp</b> 12 Mo. Horizon	1,000	1,500	0	0	0	0	0	0	0	0	1,500	0
<b>-200/ -200 bp</b> 12 Mo. Horizon	1,000	1,500	0	0	0	0	0	0	0	0	1,500	0
<b>-300/ -300 bp</b> 12 Mo. Horizon	1,000	1,500	0	0	0	0	0	0	0	0	1,500	0

## Total Liabilities and Capital

<b>+300/+300 bp</b> 12 Mo. Horizon	7,552	4,214	4,156	3,067	2,956	2,538	3,923	2,281	2,330	1,945	3,472	2,409
<b>+200/+200 bp</b> 12 Mo. Horizon	7,552	4,214	4,156	3,067	2,956	2,538	3,923	2,281	2,330	1,945	3,472	2,409
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