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Thursday, December 26, 2013

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NUCLEAR REGULATORY COMMISSION

10 CFR Part 72

[NRC-2012-0052]

RIN 3150-AJ12

List of Approved Spent Fuel Storage Casks: HI–STORM 100 Cask System; Amendment No. 9

AGENCY: Nuclear Regulatory Commission.

ACTION: Direct final rule; correction and delay of effective date.

SUMMARY: The U.S. Nuclear Regulatory Commission (NRC) is correcting a direct final rule that appeared in the Federal **Register** on December 6, 2013, and is delaying the effective date. The direct final rule amends the NRC's spent fuel storage regulations by revising the Holtec International HI-STORM 100 Cask System listing within the "List of Approved Spent Fuel Storage Casks" to include Amendment No. 9 to Certificate of Compliance (CoC) No. 1014. This action is necessary to correct the NRC's Agencywide Documents Access and Management System (ADAMS) accession numbers for the CoC, the safety evaluation report (SER), and the ADAMS document package containing the CoC, SER, and the Technical Specifications (TSs) for this amendment.

DATES: The effective date of the direct final rule published December 6, 2013, at 78 FR 73379, is delayed from February 19, 2014, to March 11, 2014. ADDRESSES: Please refer to Docket ID NRC–2012–0052 when contacting the NRC about the availability of information for this action. You may access publicly-available information related to this action by any of the following methods:

• Federal Rulemaking Web site: Go to http://www.regulations.gov and search

for Docket ID NRC–2012–0052. Address questions about NRC dockets to Carol Gallagher, telephone: 301–287–3422, email: *Carol.Gallagher@nrc.gov*. For technical questions, contact the individual listed in the **FOR FURTHER INFORMATION CONTACT** section of this document.

- NRC's Agencywide Documents
 Access and Management System
 (ADAMS): You may access publicly
 available documents online in the NRC
 Library at: http://www.nrc.gov/readingrm/adams.html. To begin the search,
 select "ADAMS Public Documents" and
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 Search." For problems with ADAMS,
 please contact the NRC's Public
 Document Room (PDR) reference staff
 at: 1–800–397–4209, 301–415–4737, or
 by email to: pdr.resource@nrc.gov.
- NRC's PDR: You may examine and purchase copies of public documents at the NRC's PDR, Room O-1F21, One White Flint North, 11555 Rockville Pike, Rockville, Maryland 20852.

FOR FURTHER INFORMATION CONTACT: Naiem S. Tanious, Office of Federal and State Materials and Environmental Management Programs, U.S. Nuclear Regulatory Commission, Washington, DC 20555–0001, telephone: 301–415– 6103, email: Naiem.Tanious@nrc.gov.

SUPPLEMENTARY INFORMATION:

Corrections

The NRC is correcting the ADAMS accession numbers for the CoC, the SER, and the ADAMS document package containing the CoC, SER, and the TSs for this amendment because the documents referenced by accession numbers in the direct final rule the NRC published on December 6, 2013 (78 FR 73379; Fr. Doc. 2013–29162), do not clearly display the proposed changes to the documents.

In Fr. Doc. 2013–29162, on page 73379, in the second column, second full paragraph, in the last sentence, "ML120530246" is corrected to read "ML13351A224." On page 73380, in the second column, first full sentence, "ML120530246" is corrected to read "ML13351A224." On page 73380, in the second column, second full sentence, "ML120530271" is corrected to read "ML13351A205." On page 73380, in the second column, first full paragraph, in the first full sentence, "ML120530329" is corrected to read "ML13351A203." On page 73381, in the second column,

first full paragraph, in the last sentence, "ML120530329" is corrected to read "ML13351A203."

Delay of Effective Date

The NRC is delaying the effective date of the direct final rule from February 19, 2014, to March 11, 2014. The NRC published a companion proposed rule to this direct final rule on December 6, 2013 (78 FR 73456). In the Proposed Rules section of this issue of the Federal **Register**, the NRC is publishing a document to correct and extend the public comment period of the proposed rule. Specifically, ADAMS accession numbers for the CoC, and the ADAMS document package containing the CoC, SER, and the TSs for this amendment will be corrected and the public comment period will be extended from January 6, 2014, to January 27, 2014, in order to provide the public the opportunity to review all information related to the rulemaking. As a result of the extended public comment period, the effective date of the direct final rule was delayed.

Dated at Rockville, Maryland, this 19th day of December, 2013.

For the Nuclear Regulatory Commission.

Leslie Terry,

Acting Chief, Rules, Announcements, and Directives Branch, Division of Administrative Services, Office of Administration.

[FR Doc. 2013–30887 Filed 12–24–13; 8:45 am]

BILLING CODE 7590-01-P

FEDERAL HOUSING FINANCE AGENCY

12 CFR Part 1238

[No. 2013-N-17]

Orders: Reporting by Regulated Entities of Stress Testing Results as of September 30, 2013; Revision and Amendments to Summary Instructions and Guidance

AGENCY: Federal Housing Finance Agency.

ACTION: Orders.

SUMMARY: In this document, the Federal Housing Finance Agency (FHFA) is issuing Orders to further supplement the final rule implementing section 165(i)(2) of the Dodd-Frank Wall Street Reform and Consumer Protection Act (Dodd-Frank Act), and appeared in the

Federal Register of September 26, 2013, at 78 FR 59219. FHFA also is amending the Summary Instructions and Guidance, which accompanied the Orders.

DATES: Each Order is effective November 26, 2013.

FOR FURTHER INFORMATION CONTACT: Naa Awaa Tagoe, Senior Associate Director, Office of Financial Analysis, Modeling and Simulations, (202) 649-3140, naaawaa.tagoe@fhfa.gov; Stefan Szilagyi, Examination Manager, FHLBank Modeling, FHLBank Risk Modeling Branch, (202) 649-3515, stefan.szilagy@fhfa.gov; or Mark D. Laponsky, Deputy General Counsel, Office of General Counsel, (202) 649-3054 (these are not toll-free numbers), mark.laponsky@fhfa.gov. The telephone number for the Telecommunications Device for the Hearing Impaired is (800) 877-8339.

SUPPLEMENTARY INFORMATION:

I. Background

FHFA is responsible for ensuring that the regulated entities operate in a safe and sound manner, including the maintenance of adequate capital and internal controls, that their operations and activities foster liquid, efficient, competitive, and resilient national housing finance markets, and that they carry out their public policy missions through authorized activities. See 12 U.S.C. 4513. These Orders are being issued under 12 U.S.C. 4514(a), which authorizes the Director of FHFA to require by Order that the regulated entities submit regular or special reports to FHFA and establishes remedies and procedures for failing to make reports required by Order. The Orders prescribe for the regulated entities the scenarios to be used for stress testing. The Summary Instructions and Guidance accompanying each Order provides to the regulated entities advice concerning the content and format of reports required by the Order and rule.

These Orders communicate to the regulated entities their reporting requirements under the framework established by the final rule, and the revised and amended Summary Instructions and Guidance that accompany each Order. These Orders also advise the regulated entities of the scenarios to be used for the stress testing.

II. Order, Summary Instructions and Guidance

For the convenience of the affected

parties, the text of the Orders follows below in its entirety. You may access these Orders from FHFA's Web site at http://www.fhfa.gov/Default.aspx?Page=43. The Orders and Summary Instructions and Guidance will be available for public inspection and copying at the Federal Housing Finance Agency, Eighth Floor, 400 Seventh St. SW., Washington, DC 20024. To make an appointment, call (202) 649–3804.

The text of the Orders and the Summary Instructions and Guidance, as amended, is as follows:

Federal Housing Finance Agency

Order Nos. 2013–OR–B–2, 2013–OR– FNMA–2, and 2013–OR–FHLMC–2

Reporting by Regulated Entities of Stress Testing Results as of September 30, 2013

Whereas, section 165(i)(2) of the Dodd-Frank Wall Street Reform and Consumer Protection Act ("Dodd-Frank Act") requires certain financial companies with total consolidated assets of more than \$10 billion, and which are regulated by a primary Federal financial regulatory agency, to conduct annual stress tests to determine whether the companies have the capital necessary to absorb losses as a result of adverse economic conditions;

Whereas, FHFA's rule implementing section 165(i)(2) of the Dodd-Frank Act is codified as 12 CFR part 1238 and requires that "[e]ach regulated entity must file a report in the manner and form established by FHFA." 12 CFR 1238.5(b);

Whereas, The Board of Governors of the Federal Reserve System issued stress testing scenarios on November 1, 2013, corrected on November 7, 2013, and supplemented on November 14, 2013; and

Whereas, section 1314 of the Safety and Soundness Act, 12 U.S.C. 4514(a) authorizes the Director of FHFA to require regulated entities, by general or specific order, to submit such reports on their management, activities, and operation as the Director considers appropriate.

Now therefore, it is hereby ordered as follows:

Each regulated entity shall report to FHFA and to the Board of Governors of the Federal Reserve System the results of stress testing as required by 12 CFR part 1238, in the form and with the content described therein and in the Summary Instructions and Guidance accompanying this Order and dated November 26, 2013, which replaces, amends, and supersedes the Summary Instructions and Guidance issued on September 9, 2013, to this Order, and using the scenarios provided in Appendices 1 through 10 to this Order.

This Order is effective immediately.

Signed at Washington, DC, this 26th day of November, 2013.

Sandra Thompson,

Deputy Director for Housing Mission and Goals By delegation.

Dated: December 2, 2013.

Edward J. DeMarco,

 $\label{lem:action} Acting \ Director, Federal \ Housing \ Finance \\ Agency.$

The Appendices to this order and amended Summary Instructions and Guidance are as follows:

BILLING CODE 8070-01-P

Appendix 1: Baseline Scenarios - Domestic

OBS	Real GDP growth	Nominal GDP growth	Real disposable income growth	Nominal disposable income growth	Unemployment rate	CPI inflation rate	3-month Treasury yield	5-year Treasury yield	10-year Treasury yield	BBB corporate yield	Mortgage rate	Prime rate	Dow Jones Total Stock Market Index	House Price Index	Commercial Real Estate Price Index	Market Volatility Index (VIX)
Q1 2001	-1.1	1.4	3.5	6.3	4.2	3.9	4.8	4.9	5.3	7.4	7.0	8.6	10645.9	112.4	140.8	32.8
Q2 2001	2.1	5.0	-0.3	1.6	4.4	2.8	3.7	4.9	5.5	7.5	7.1	7.3	11407.2	114.5	140.0	34.7
Q3 2001	-1.2	0.1	9.8	10.1	4.8	1.1	3.2	4.6	5.3	7.3	7.0	6.6	9563.0	116.7	143.7	43.7
Q4 2001	1.0	2.2	-4.9	-4.6	5.5	-0.3	1.9	4.2	5.1	7.2	6.8	5.2	10707.7	119.1	137.9	35.3
Q1 2002	3.8	5.1	10.1	10.9	5.7	1.3	1.7	4.5	5.4	7.6	7.0	4.8	10775.7	121.3	139.7	26.3
Q2 2002	2.2	3.8	2.0	5.2	5.8	3.2	1.7	4.5	5.4	7.6	6.8	4.8	9384.0	124.3	137.4	28.4
Q3 2002	1.9	3.8	-0.5	1.5	5.7	2.2	1.6	3.4	4.5	7.3	6.3	4.8	7773.6	127.8	140.9	45.3
Q4 2002	0.2	2.4	1.9	3.8	5.9	2.4	1.3	3.1	4.3	7.0	6.1	4.5	8343.2	130.4	144.2	42.6
Q1 2003	2.0	4.6	1.2	4.1	5.9	4.2	1.2	2.9	4.2	6.5	5.8	4.3	8051.9	133.3	148.7	34.7
Q2 2003	3.8	5.1	5.9	6.3	6.1	-0.7	1.0	2.6	3.8	5.7	5.5	4.2	9342.4	136.0	151.2	29.3
Q3 2003	6.9	9.4	6.7	9.3	6.1	3.0	0.9	3.1	4.4	6.0	6.0	4.0	9649.7	139.7	152.2	22.7
Q4 2003	4.6	6.7	1.6	3.3	5.8	1.5	0.9	3.2	4.4	5.8	5.9	4.0	10799.6	144.3	150.1	21.3
Q1 2004	2.4	6.0	2.9	6.1	5.7	3.4	0.9	3.0	4.1	5.5	5.6	4.0	11039.4	149.9	155.8	21.6
Q2 2004	3.1	6.6	4.0	7.0	5.6	3.2	1.1	3.7	4.7	6.1	6.2	4.0	11144.6	156.2	162.6	20.0
Q3 2004	3.6	6.2	2.1	4.5	5.4	2.6	1.5	3.5	4.4	5.8	5.9	4.4	10893.8	161.9	173.9	19.3
Q4 2004	3.4	6.4	5.1	8.4	5.4	4.4	2.0	3.5	4.3	5.4	5.7	4.9	11951.5	167.5	178.4	16.6
Q1 2005	4.4	8.3	-3.8	-1.8	5.3	2.0	2.5	3.9	4.4	5.4	5.8	5.4	11637.3	175.7	179.6	14.6
Q2 2005	2.2	5.1	3.2	6.0	5.1	2.7	2.9	3.9	4.2	5.5	5.7	5.9	11856.7	183.3	186.5	17.7
Q3 2005	3.3	7.3	2.1	6.6	5.0	6.2	3.4	4.0	4.3	5.5	5.8	6.4	12282.9	189.5	190.8	14.2
Q4 2005	2.2	5.5	3.3	6.6	5.0	3.8	3.8	4.4	4.6	5.9	6.2	7.0	12497.2	194.4	199.6	16.5
Q1 2006	4.9	8.2	9.5	11.5	4.7	2.1	4.4	4.6	4.7	6.0	6.2	7.4	13121.6	198.9	203.0	14.6
Q2 2006	1.3	4.6	0.6	3.7	4.6	3.7	4.7	5.0	5.2	6.5	6.6	7.9	12808.9	199.0	211.9	23.8
Q3 2006	0.4	3.2	1.2	4.1	4.6	3.8	4.9	4.8	5.0	6.4	6.6	8.3	13322.5	196.9	224.2	18.6
Q4 2006	3.2	4.6	5.3	4.6	4.4	-1.6	4.9	4.6	4.7	6.1	6.2	8.3	14215.8	197.3	221.1	12.7
Q1 2007	0.3	4.8	2.7	6.5	4.5	4.0	5.0	4.6	4.8	6.1	6.2	8.3	14354.0	195.6	233.3	19.6
Q2 2007	3.1	5.4	0.8	4.0	4.5	4.6	4.7	4.7	4.9	6.3	6.4	8.3	15163.1	191.3	241.5	18.9
Q3 2007	2.7	4.1	1.0	3.3	4.7	2.6	4.3	4.5	4.8	6.5	6.6	8.2	15317.8	185.9	257.8	30.8
Q4 2007	1.5	3.3	0.3	4.4	4.8	5.0	3.4	3.8	4.4	6.4	6.2	7.5	14753.6	180.2	260.2	31.3
Q1 2008	-2.7	-0.5	2.9	6.5	5.0	4.4	2.1	2.8	3.9	6.5	5.9	6.2	13284.1	174.1	253.6	32.2
Q2 2008	2.0	4.0	8.7	13.3	5.3	5.3	1.6	3.2	4.1	6.8	6.1	5.1	13016.4	166.3	242.1	24.3
Q3 2008	-2.0	0.7	-8.8	-5.0	6.0	6.3	1.5	3.1	4.1	7.2	6.3	5.0	11826.0	159.6	246.8	46.7
Q4 2008	-8.3	-7.8	2.5	-3.2	6.9	-8.9	0.3	2.2	3.7	9.4	5.8	4.1	9056.7	152.0	231.9	80.9

Appendix 1: Baseline Scenarios - Domestic (Cont.)

OBS	Real GDP growth	Nominal GDP growth	Real disposable income growth	Nominal disposable income growth	Unemployment rate	CPI inflation rate	3-month Treasury yield	5-year Treasury yield	10-year Treasury yield	BBB corporate yield	Mortgage rate	Prime rate	Dow Jones Total Stock Market Index	House Price Index	Commercial Real Estate Price Index	Market Volatility Index (VIX)
Q1 2009	-5.4	-4.5	-1.4	-3.6	8.3	-2.6	0,2	1.9	3.2	9.0	5.1	3.3	8044.2	144.3	211.2	56.7
Q2 2009	-0.4	-1.1	3.0	4.9	9.3	2.0	0.2	2.3	3.7	8.2	5.0	3.3	9342.8	142.3	175.4	42.3
Q3 2009	1.3	1.2	-4.0	-1.6	9.6	3.5	0.2	2.5	3.8	6.8	5.1	3.3	10812.8	143.8	158.7	31.3
Q4 2009	3.9	5.1	-0.1	2.6	9.9	3.1	0.1	2.3	3.7	6.1	4.9	3.3	11385.1	144.6	158.0	30.7
Q1 2010	1.6	3.0	0.3	1.7	9.8	0.7	0.1	2.4	3.9	5.8	5.0	3.3	12032.5	145.3	153.2	27.3
Q2 2010	3.9	5.8	5.3	5.8	9.6	-0.2	0.1	2.3	3.6	5.6	4.9	3.3	10645.8	145.3	168.8	45.8
Q3 2010	2.8	4.7	1.9	3.1	9.5	1.4	0.2	1.6	2.9	5.1	4.4	3.3	11814.0	142.3	171.1	32.9
Q4 2010	2.8	4.9	2.6	4.8	9.5	3.0	0.1	1.5	3.0	5.0	4.4	3.3	13131.5	140.2	177.8	23.5
Q1 2011	-1.3	0.3	5.0	8.2	9.0	4.4	0.1	2.1	3.5	5.4	4.8	3.3	13908.5	138.9	184.8	29.4
Q2 2011	3.2	5.9	-0.4	3.3	9.0	4.7	0.0	1.8	3,3	5.1	4.7	3.3	13843.5	137.5	181.8	22.7
Q3 2011	1.4	3.9	1.6	3.9	9.0	2.9	0.0	1.1	2.5	4.9	4.3	3.3	11676.5	137.2	182.0	48.0
Q4 2011	4.9	5.4	-0.6	0.8	8.7	1.4	0.0	1.0	2.1	5.0	4.0	3.3	13019.3	136.3	195.2	45.5
Q1 2012	3.7	5.8	4.6	6.9	8.3	2.3	0.1	0.9	2.1	4.7	3.9	3.3	14627.5	138.5	193.5	23.0
Q2 2012	1.2	3.0	1.8	2.9	8.2	1.0	0.1	0.8	1.8	4.5	3.8	3.3	14100.2	141.4	193.7	26.7
Q3 2012	2.8	4.9	-0.6	1.1	8.0	2.1	0.1	0.7	1.6	4.2	3.6	3.3	14894.7	143.9	201.1	20.5
Q4 2012	0.1	1.6	9.0	10.7	7.8	2.2	0.1	0.7	1.7	3.9	3.4	3.3	14834.9	146.8	203.2	22.7
Q1 2013	1.1	2.8	-7.9	-7.0	7.7	1.4	0.1	0.8	1.9	4.0	3.5	3.3	16396.2	152.6	205.4	19.0
Q2 2013	2.5	3.1	3.5	3.4	7.6	0.0	0.1	0.9	2.0	4.1	3.7	3.3	16771.3	157.8	214.3	20.5
Q3 2013	2.0	4.7	1.7	4.3	7.3	2.3	0.0	1.5	2.7	4.9	4.4	3.3	17718.3	158.8	217.0	17.0
Q4 2013	2.4	3.8	2.4	3.8	7.3	1.7	0.1	1.8	2.8	5.0	4.5	3.2	17169.2	159.7	219.7	19.0
Q1 2014	2.6	4.7	2.6	4.2	7.1	1.9	0.1	2.0	2.9	4.9	4.6	3.2	17386.8	160.7	222.4	17.0
Q2 2014	2.8	4.3	2.6	4.2	7.0	1.9	0.1	2.1	3.0	5.0	4.7	3.2	17594.4	161.8	225.2	18.1
Q3 2014	2.9	4.8	2.7	4.6	6.9	2.1	0.1	2.2	3.1	5.1	4.8	3.2	17822.3	162.8	228.1	18.0
Q4 2014	2.9	4.8	2.7	4.6	6.8	2.1	0.2	2.3	3.3	5.2	5.0	3.3	18054.1	163.8	230.9	18.3
Q1 2015	2.9	5.0	3.1	5.2	6.7	2.3	0.4	2.4	3.4	5.3	5.0	3.5	18298.6	165.0	232.7	18.2
Q2 2015	2.9	4.9	2.9	4.9	6.6	2.2	0.6	2.6	3.5	5.4	5.2	3.7	18540.8	166.3	234.4	18.9
Q3 2015	2.9	5.0	2.8	4.9	6.4	2.3	0.8	2.7	3.7	5.5	5.3	3.9	18790.7	167.5	236.2	19.0
Q4 2015	2.9	5.1	2.8	4.9	6.3	2.3	1.1	2.8	3.8	5.6	5.5	4.2	19045.8	168.8	238.0	19.2
Q1 2016	2.8	5.0	2.7	4.9	6.2	2.3	1.6	2.9	4.0	5.8	5.7	4.7	19301.5	170.0	239.8	19.5
Q2 2016	2.8	5.0	2.8	5.0	6.1	2.3	1.9	3.1	4.2	5.9	5.8	5.0	19560.6	171.3	241.6	19.8
Q3 2016	2.8	5.0	2.8	5.0	6.1	2.4	2.2	3.1	4.3	6.0	5.9	5.3	19825.7	172.6	243.4	20.0
Q4 2016	2.8	5.1	2.8	5.0	6.0	2.4	2.4	3.2	4.4	6.1	6.0	5.5	20096.0	173.9	245.2	20.1

Appendix 2:	Baseline	Scenarios -	International
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OBS	Euro Area Real GDP Growth	Euro Area Inflation	Euro Area Bilateral Dollar Exchange Rate (USD/Euro)	Developing Asia Real GDP Growth	Developing Asia Inflation	Developing Asia Bilateral Dollar Exchange Rate (F/USD, Index, Base = 2000 Q1)	Japan Real GDP Growth	Japan Inflation	Japan Bilateral Dollar Exchange Rate (Yen/USD)	UK Real GDP Growth	UK Inflation	UK Bilateral Dollar Exchange Rate (USD/Pound)
Q1 2001	3.7	1.1	0.9	3.9	1.6	105.9	2.7	-1.2	125.5	3.1	0.1	1.4
Q2 2001	0.3	4.1	0.8	6.0	2.0	106.0	-0.9	-0.3	124.7	2.7	3.1	1.4
Q3 2001	0.4	1.4	0.9	4.7	1.3	106.3	-4.3	-1.1	119.2	1.9	1.0	1.5
Q4 2001	0.7	1.7	0.9	7.0	-0.2	106.7	-0.5	-1.4	131.0	0.5	0.0	1.5
Q1 2002	0.5	3.0	0.9	7.4	0.3	107.2	-0.7	-2.7	132.7	2.2	1.9	1.4
Q2 2002	2.3	2.0	1.0	9.0	0.7	104.7	4.0	1.7	119.9	3.0	0.9	1.5
Q3 2002	1.1	1.6	1.0	4.9	1.5	105.4	2.6	-0.7	121.7	3.4	1.4	1.6
Q4 2002	0.2	2.4	1.0	6.4	0.7	104.4	1.6	-0.4	118.8	4.3	1.9	1.6
Q1 2003	-0.3	3.3	1.1	7.0	3.2	105.4	-2.1	-1.6	118.1	2.1	1.6	1.6
Q2 2003	0.3	0.3	1.2	2.8	1.2	103.9	4.9	1.7	119.9	5.4	0.3	1.7
Q3 2003	1.8	2.2	1.2	13.4	0.1	102.6	1.7	-0.7	111.4	5.2	1.7	1.7
Q4 2003	2.9	2.2	1.3	11.9	5.5	103.3	4.3	-0.6	107.1	5.3	1.7	1.8
Q1 2004	2.0	2.3	1.2				4.3	-0.9		2.7	1.3	1.8
Q2 2004		2.4	1.2				-0.3	1.1	109.4	1.8	1.0	1.8
Q3 2004		2.0	1.2	8.7	4.0	102.7	0.6			0.3	1.1	1.8
Q4 2004		2.4	1.4	8.1			-1.0	1.7		2.7	2.4	1.9
Q1 2005		1.5	1.3	7.9	2.9	98.7	0.9	-2.7	107.2	3.1	2.6	
Q2 2005		2.2	1.2	7.3			5.2			5.3		1.8
Q3 2005	2.6	3.2	1.2	9.8			1.5	-1.1	113.3	3.9		1.8
Q4 2005		2.5	1.2				0.7	0.6		5.3		1.7
Q1 2006		1.7	1.2	12.0	2.4	96.8	1.8			1.5	1.9	1.7
Q2 2006		2.5	1.3	7.9	3.3	96.8	1.6			1.4	3.0	1.8
Q3 2006		2.0	1.3	8.7			-0.2			1.0		1.9
Q4 2006		0.9	1.3	11.0			5.2			3.1	2.6	
Q1 2007			1.3	14.7			4.1			4.0		
Q2 2007		2.3	1.4	10.0			0.5			5.3		
Q3 2007		2.1	1.4	8.9			-1.4			5.0		2.0
Q4 2007		4.9	1.5	10.7			3.4			0.4		2.0
Q1 2008		4.2	1.6	8.6			2.7			0.6		2.0
Q2 2008		3.2	1.6				-4.8			-3.6		2.0
Q3 2008		3.2	1.4	3.8			-4.0			-5.6		1.8
Q4 2008	-6.7	-1.4	1.4	0.4	-0.6	92.0	-12.4	-2.2	90.8	-8.3	0.6	1.5

Appendix 2: Baseline Scenarios - International (Cont.)

OBS	Euro Area Real GDP Growth	Inflation	Euro Area Bilateral Dollar Exchange Rate (USD/Euro)	Growth	Developing Asia Inflation	Developing Asia Bilateral Dollar Exchange Rate (F/USD, Index, Base = 2000 Q1)	GDP Growth	Japan Inflation	Japan Bilateral Dollar Exchange Rate (Yen/USD)	UK Real GDP Growth	UK Inflation	UK Bilateral Dollar Exchange Rate (USD/Pound)
Q1 2009	-10.9	-1.1	1.3	3.4	-1.2	94.0	-15.0	-3.6	99.2	-9.5	-0.1	1.4
Q2 2009		0.0			2.4				96.4	-1.7	2.0	1.6
Q3 2009					4.9				89.5	0.0	3.7	1.6
Q4 2009					5.2				93.1	1.7	3.1	1.6
Q1 2010					5.0		5.9		93.4	2.1	4.0	1.5
Q2 2010					3.4				88.5	4.1	3.0	1.5
Q3 2010		1.8			3.9				83.5	1.6	2.6	
Q4 2010					7.8				81.7	-0.8	4.0	
Q1 2011					6.4				82.8	1.9	6.6	
Q2 2011					5.9				80.6	0.4	4.4	1.6
Q3 2011					5.9			0.7	77.0	2.4	4.2	
Q4 2011	-0.8				2.9				77.0	-0.4	3.4	1.6
Q1 2012		2.5			2.8			1.2	82.4	0.0	1.8	1.6
Q2 2012					4.0				79.8	-1.8	1.7	1.6
Q3 2012					2.7				77.9	2.5	3.0	1.6
Q4 2012					3.5				86.6	-1.2	4.0	
Q1 2013			1.3		3.9	86.1			94.2	1.5	2.3	1.5
Q2 2013		0.6			3.0				99.2	2.7	1.5	1.5
Q3 2013					3.9				98.3	3.2	3.1	1.6
Q4 2013			1.3		3.4			1.8	101.2	2.1	2.5	1.5
Q1 2014					3.6				103.2	2.2	2.4	1.5
Q2 2014					3.8				104.9	2.2	2.2	
Q3 2014					3.8				106.4	2.2	2.1	1.5
Q4 2014					3.7				107.8	2.1	2.1	1.5
Q1 2015					3.5				107.8	2.1	2.0	1.5
Q2 2015					3.3				107.8	2.0	2.0	1.5
Q3 2015		1.5			3.2			1.4	107.8	2.0	2.0	1.5
Q4 2015		1.5			3.2		1.4	1.4	107.8	2.0	2.0	1.5
Q1 2016					3.3			1.5	107.4	2.0	2.0	1.5
Q2 2016					3.4		1.3		107.0	2.0	1.9	1.5
Q3 2016			1.3		3.4				106.5	2.1	2.0	1.5
Q4 2016	1.6	1.6	1.3	6.6	3.4	81.2	1.3	1.7	106.1	2.1	2.0	1.5

Appendix 3: Adverse Scenarios - Domestic

OBS	Real GDP growth	Nominal GDP growth	Real disposable income growth	Nominal disposable income growth	Unemployment rate	CPI inflation rate	3-month Treasury yield	5-year Treasury yield	10-year Treasury yield	BBB corporate	Mortgage rate	Prime rate	Dow Jones Total Stock Market Index	House Price Index	Commercial Real Estate Price Index	Market Volatility Index (VIX)
Q1 2001	-1.1	1.4	3.5	6.3	4.2	3.9	4.8	4.9	5.3	7.4	7.0	8.6	10645.9	112.4	140.8	32.8
Q2 2001	2.1	5.0	-0.3	1.6	4.4	2.8	3.7	4.9	5.5	7.5	7.1	7.3	11407.2	114.5	140.0	34.7
Q3 2001	-1.2	0.1	9.8	10.1	4.8	1.1	3.2	4.6	5.3	7.3	7.0	6.6	9563.0	116.7	143.7	43.7
Q4 2001	1.0	2.2	-4.9	-4.6	5.5	-0.3	1.9	4.2	5.1	7.2	6.8	5.2	10707.7	119.1	137.9	35.3
Q1 2002	3.8	5.1	10.1	10.9	5.7	1.3	1.7	4.5	5.4	7.6	7.0	4.8	10775.7	121.3	139.7	26.1
Q2 2002	2.2	3.8	2.0	5.2	5.8	3.2	1.7	4.5	5.4	7.6	6.8	4.8	9384.0	124.3	137.4	28.4
Q3 2002	1.9	3.8	-0.5	1.5	5.7	2.2	1.6	3.4	4.5	7.3	6.3	4.8	7773.6	127.8	140.9	45.1
Q4 2002	0.2	2.4	1.9	3.8	5.9	2.4	1.3	3.1	4.3	7.0	6.1	. 4.5	8343.2	130.4	144.2	42.6
Q1 2003	2.0	4.6	1.2	4.1	5.9	4.2	1.2	2.9	4.2	6.5	5.8	4.3	8051.9	133.3	148.7	34.7
Q2 2003	3.8	5.1	5.9	6.3	6.1	-0.7	1.0	2.6	3.8	5.7	5.5	4.2	9342.4	136.0	151.2	29.1
Q3 2003	6.9	9.4	6.7	9.3	6.1	3.0	0.9	3.1	4.4	6.0	6.0	4.0	9649.7	139.7	152.2	22.7
Q4 2003	4.6	6.7	1.6	3.3	5.8	1.5	0.9	3.2	4.4	5.8	5.9	4.0	10799.6	144.3	150.1	21.1
Q1 2004	2.4	6.0	2.9	6.1	5.7	3.4	0.9	3.0	4.1	5.5	5.6	4.0	11039.4	149.9	155.8	21.6
Q2 2004	3.1	6.6	4.0	7.0	5.6	3.2	1.1	3.7	4.7	6.1	6.2	4.0	11144.6	156.2	162.6	20.0
Q3 2004	3.6	6.2	2.1	4.5	5.4	2.6	1.5	3.5	4.4	5.8	5.9	4.4	10893.8	161.9	173.9	19.3
Q4 2004	3.4	6.4	5.1	8.4	5.4	4.4	2.0	3.5	4.3	5.4	5.7	4.9	11951.5	167.5	178.4	16.6
Q1 2005	4.4	8.3	-3.8	-1.8	5.3	2.0	2.5	3.9	4.4	5.4	5.8	5.4	11637.3	175.7	179.6	14.6
Q2 2005	2.2	5.1	3.2	6.0	5.1	2.7	2.9	3.9	4.2	5.5	5.7	5.9	11856.7	183.3	186.5	17.7
Q3 2005	3.3	7.3	2.1	6.6	5.0	6.2	3.4	4.0	4.3	5.5	5.8	6.4	12282.9	189.5	190.8	14.2
Q4 2005	2.2	5.5	3.3	6.6	5.0	3.8	3.8	4.4	4.6	5.9	6.2	7.0	12497.2	194.4	199.6	16.5
Q1 2006	4.9	8.2	9.5	11.5	4.7	2.1	4.4	4.6	4.7	6.0	6.2	7.4	13121.6	198.9	203.0	14.6
Q2 2006	1.3	4.6	0.6	3.7	4.6	3.7	4.7	5.0	5.2	6.5	6.6	7.9	12808.9	199.0	211.9	23.8
Q3 2006	0.4	3.2	1.2	4.1	4.6	3.8	4.9	4.8	5.0	6.4	6.6	8.3	13322.5	196.9	224.2	18.6
Q4 2006	3.2	4.6	5.3	4.6	4.4	-1.6	4.9	4.6	4,7	6.1	6.2	8.3	14215.8	197.3	221.1	12.7
Q1 2007	0.3	4.8	2.7	6.5	4.5	4.0	5.0	4.6	4.8	6.1	6.2	8.3	14354.0	195.6	233.3	19.6
Q2 2007	3.1	5.4	0.8	4.0	4.5	4.6	4.7	4.7	4.9	6.3	6.4	8.3	15163.1	191.3	241.5	18.9
Q3 2007	2.7	4.1	1.0	3.3	4.7	2.6	4.3	4.5	4.8	6.5	6.6	8.2	15317.8	185.9	257.8	30.8
Q4 2007	1.5	3.3	0.3	4.4	4.8	5.0	3.4	3.8	4.4	6.4	6.2	7.5	14753.6	180.2	260.2	31.1
Q1 2008	-2.7	-0.5	2.9	6.5	5.0	4.4	2.1	2.8	3.9	6.5	5.9	6.2	13284.1	174.1	253.6	32.2
Q2 2008	2.0	4.0	8.7	13.3	5.3	5.3	1.6	3.2	4.1	6.8	6.1	5.1	13016.4	166.3	242.1	24.1
Q3 2008	-2.0	0.7	-8.8	-5.0	6.0	6.3	1.5	3.1	4.1	7.2	6.3	5.0	11826.0	159.6	246.8	46.7
Q4 2008	-8.3	-7.8	2.5	-3.2	6.9	-8.9	0.3	2.2	3.7	9.4	5.8	4.1	9056.7	152.0	231.9	80.9

Appendix 3: Adverse Scenarios - Domestic (Cont.)

OBS	Real GDP growth	Nominal GDP growth	Real disposable income growth	Nominal disposable income growth	Unemployment rate	CPI inflation rate	3-month Treasury yield	5-year Treasury yield	10-year Treasury yield	BBB corporate	Mortgage rate	Prime rate	Dow Jones Total Stock Market Index	House Price Index	Commercial Real Estate Price Index	
Q1 2009	-5.4	-4.5	-1.4	-3.6	8.3	-2.6	0.2	1.9	3.2	9.0	5.1	3.3	8044.2	144.3	211.2	56.7
Q2 2009	-0.4	-1.1	3.0	4.9	9.3	2.0	0.2	2.3	3.7	8.2	5,0	3.3	9342.8	142.3	175.4	42.3
Q3 2009	1.3	1.2	-4.0	-1.6	9.6	3.5	0.2	2.5	3.8	6.8	5.1	3.3	10812.8	143.8	158.7	31.3
Q4 2009	3.9	5.1	-0.1	2.6	9.9	3.1	0.1	2.3	3.7	6.1	4.9	3.3	11385.1	144.6	158.0	30.7
Q1 2010	1.6	3.0	0.3	1.7	9.8	0.7	0.1	2.4	3.9	5.8	5.0	3.3	12032.5	145.3	153.2	27.3
Q2 2010	3.9	5.8	5.3	5.8	9.6	-0.2	0.1	2.3	3.6	5.6	4.9	3.3	10645.8	145.3	168.8	45.8
Q3 2010	2.8	4.7	1.9	3.1	9.5	1.4	0.2	1.6	2.9	5.1	4.4	3.3	11814.0	142.3	171.1	32.9
Q4 2010	2.8	4.9	2.6	4.8	9.5	3.0	0.1	1.5	3.0	5.0	4.4	3.3	13131.5	140.2	177.8	23.5
Q1 2011	-1.3	0.3	5.0	8.2	9.0	4.4	0.1	2.1	3.5	5.4	4.8	3.3	13908.5	138.9	184.8	29.4
Q2 2011	3.2	5.9	-0.4	3.3	9.0	4.7	0.0	1.8	3.3	5.1	4.7	3.3	13843.5	137.5	181.8	22.7
Q3 2011	1.4	3.9	1.6	3.9	9.0	2.9	0.0	1.1	2.5	4.9	4.3	3.3	11676.5	137.2	182.0	48.0
Q4 2011	4.9	5.4	-0.6	0.8	8.7	1.4	0.0	1.0	2.1	5.0	4.0	3.3	13019.3	136.3	195.2	45.5
Q1 2012	3.7	5.8	4.6	6.9	8.3	2.3	0.1	0.9	2.1	4.7	3.9	3.3	14627.5	138.5	193.5	23.0
Q2 2012	1.2	3.0	1.8	2.9	8.2	1.0	0.1	0.8	1.8	4.5	3.8	3.3	14100.2	141.4	193.7	26.7
Q3 2012	2.8	4.9	-0.6	1.1	8.0	2.1	0.1	0.7	1.6	4.2	3.6	3.3	14894.7	143.9	201.1	20.5
Q4 2012	0.1	1.6	9.0	10.7	7.8	2.2	0.1	0.7	1.7	3.9	3.4	3.3	14834.9	146.8	203.2	22.7
Q1 2013	1.1	2.8	-7.9	-7.0	7.7	1.4	0.1	0.8	1.9	4.0	3.5	3.3	16396.2	152.6	205.4	19.0
Q2 2013	2.5	3.1	3.5	3.4	7.6	0.0	0.1	0.9	2.0	4.1	3.7	3.3	16771.3	157.8	214.3	20.5
Q3 2013	2.0	4.7	1.7	4.3	7.3	2.3	0.0	1.5	2.7	4.9	4.4	3.3	17718.3	158.8	217.0	17.0
Q4 2013	-1.0	0.7	2.7	3.7	7.7	1.1	0.1	2.7	3.5	6.5	5.4	3.3	15605.5	157.6	219.7	35.3
Q1 2014	-2.1	0.0	1.6	2.7	8.3	1.1	0.1	3.3	4.2	7.5	6.3	3.3	14216.2	155.0	216.7	31.7
Q2 2014	-0.6	0.8	2.4	3.6	8.6	1.3	0.1	3.9	5.0	8.4	7.0	3.3	12815.7	152.0	208.0	33.7
Q3 2014	-1.0	0.7	1.3	2.6	9.0	1.4	0.1	4.5	5.7	9.2	7.8	3.3	11402.7	148.7	198.5	31.4
Q4 2014	0.3	1.8	0.4	1.8	9.2	1.6	0.1	4.6	5.8	9.1	7.8	3.3	12099.4	145.5	189.5	27.2
Q1 2015	1.7	3.4	0.7	2.4	9.2	1.9	0.1	4.5	5.7	8.8	7.8	3.3	12786.4	142.5	182.2	24.6
Q2 2015	1.7	3.1	0.4	2.0	9.3	1.9	0.1	4.4	5.5	8.5	7.6	3.3	13475.9	139.9	176.4	22.6
Q3 2015	2.6	4.1	0.6	2.3	9.2	2.0	0.1	4.2	5.3	8.1	7.4	3.3	14249.3	138.4	175.2	20.2
Q4 2015	2.6	4.1	0.7	2.4	9.2	1.9	0.1	4.0	5.1	7.7	7.2	3.3	14916.7	137.3	175.3	19.2
Q1 2016	3.0	4.6	0.9	2.6	9.1	2.0	0.1	3.7	4.9	7.5	7.1	3.3	15490.6	137.1	175.9	18.7
Q2 2016	3.0	4.5	1.2	2.9	9.0	2.0	0.1	3.5	4.8	7.3	6.9	3.3	15952.9	137.3	177.3	18.8
Q3 2016	3.0	4.5	1.2	2.9	8.9	2.0	0.1	3.4	4.7	7.0	6.8	3.3	16601.7	137.9	179.0	17.5
Q4 2016	3.0	4.6	1.3	3.0	8.8	2.0	0.1	3.2	4.6	6.8	6.6	3.3	17139.0	138.7	180.9	17.4

Appendix 4: Adverse Scenarios - International

OBS	Euro Area Real GDP Growth	Euro Area Inflation	Euro Area Bilateral Dollar Exchange Rate (USD/Euro)	Developing Asia Real GDP Growth	Developing Asia Inflation	Developing Asia Bilateral Dollar Exchange Rate (F/USD, Index, Base = 2000 Q1)	Japan Real GDP Growth	Japan Inflation	Japan Bilateral Dollar Exchange Rate (Yen/USD)	UK Real GDP Growth	UK Inflation	UK Bilateral Dollar Exchange Rate (USD/Pound)
Q1 2001	3.7	1.1	0.9	3.9	1.6		2.7	-1.2	125.5	3.1	0.1	1.4
Q2 2001	0.3	4.1	0.8	6.0	2.0	106.0	-0.9	-0.3	124.7	2.7	3.1	1.4
Q3 2001	0.4	1.4	0.9	4.7	1.3	106.3	-4.3	-1.1	119.2	1.9	1.0	1.5
Q4 2001	0.7	1.7	0.9	7.0	-0.2	106.7	-0.5	-1.4	131.0	0.5	0.0	1.5
Q1 2002	0.5	3.0	0.9	7.4	0.3	107.2	-0.7	-2.7	132.7	2.2	1.9	1.4
Q2 2002	2.3	2.0	1.0	9.0	0.7	104.7	4.0	1.7	119.9	3.0	0.9	1.5
Q3 2002	1.1	1.6	1.0	4.9	1.5	105.4	2.6	-0.7	121.7	3.4	1.4	1.6
Q4 2002	0.2	2.4	1.0	6.4	0.7	104.4	1.6	-0.4	118.8	4.3	1.9	1.6
Q1 2003	-0.3	3.3	1.1	7.0	3.2	105.4	-2.1	-1.6	118.1	2.1	1.6	1.6
Q2 2003	0.3	0.3	1.2	2.8	1.2	103.9	4.9	1.7	119.9	5.4	0.3	1.7
Q3 2003	1.8	2.2	1.2	13.4	0.1	102.6	1.7	-0.7	111.4	5.2	1.7	1.7
Q4 2003	2.9	2.2	1.3	11.9	5.5	103.3	4.3	-0.6	107.1	5.3	1.7	1.8
Q1 2004	2.0	2.3	1.2	4.6	4.2	101.4	4.3	-0.9	104.2	2.7	1.3	1.8
Q2 2004	2.2	2.4	1.2	6.2	3.9	102.7	-0.3	1.1	109.4	1.8	1.0	1.8
Q3 2004	1.5	2.0	1.2	8.7	4.0	102.7	0.6	0.1	110.2	0.3	1.1	1.8
Q4 2004	1.3	2.4	1.4	8.1	0.7	99.0	-1.0	1.7	102.7	2.7	2.4	1.9
Q1 2005	0.9	1.5	1.3	7.9	2.9	98.7	0.9	-2.7	107.2	3.1	2.6	1.9
Q2 2005	2.8	2.2	1.2	7.3	1.6	99.0	5.2	-1.3	110.9	5.3	1.9	1.8
Q3 2005	2.6	3.2	1.2	9.8	2.6	98.6	1.5	-1.1	113.3	3.9	2.7	1.8
Q4 2005	2.6	2.5	1.2	10.8	1.7	98.1	0.7	0.6	117.9	5.3	1.4	1.7
Q1 2006	3.7	1.7	1.2	12.0	2.4	96.8	1.8	1.3	117.5	1.5	1.9	1.7
Q2 2006	4.5	2.5	1.3	7.9	3.3	96.8	1.6	-0.1	114.5	1.4	3.0	1.8
Q3 2006	2.6	2.0	1.3	8.7	2.0	96.4	-0.2	0.5	118.0	1.0	3.3	1.9
Q4 2006	4.4	0.9	1.3	11.0	4.0	94.6	5.2	-0.4	119.0	3.1	2.6	2.0
Q1 2007	3.2	2.2	1.3	14.7	3.7	94.0	4.1	-0.2	117.6	4.0	2.6	2.0
Q2 2007	1.9	2.3	1.4	10.0	5.1	92.0	0.5	0.0	123.4	5.3	1.6	2.0
Q3 2007	2.4	2.1	1.4	8.9	7.6	90.7	-1.4	0.1	115.0	5.0	0.3	2.0
Q4 2007	1.6	4.9	1.5	10.7	5.8	89.4	3.4	2.2	111.7	0.4	4.0	2.0
Q1 2008	2.3	4.2	1.6	8.6	7.9	88.0	2.7		99.9	0.6	3.7	2.0
Q2 2008	-1.6	3.2	1.6	7.5	6.2	88.6	-4.8	1.4	106.2	-3.6	5.5	2.0
Q3 2008	-2.4	3.2	1.4	3.8	2.8	91.3	-4.0	3.8	105.9	-5.6	5.9	1.8
Q4 2008	-6.7	-1.4	1.4	0.4	-0.6	92.0	-12.4	-2.2	90.8	-8.3	0.6	1.5

Appendix 4: Adverse Scenarios - International (Cont.)

OBS	Euro Area Real GDP Growth	Euro Area Inflation	Euro Area Bilateral Dollar Exchange Rate (USD/Euro)	Developing Asia Real GDP Growth	Developing Asia Inflation	Developing Asia Bilateral Dollar Exchange Rate (F/USD, Index, Base = 2000 Q1)	Japan Real GDP Growth	Japan Inflation	Japan Bilateral Dollar Exchange Rate (Yen/USD)	UK Real GDP Growth	UK Bilateral Dollar Exchange Rate (USD/Pound)
Q1 2009	-10,9	-1.1	1.3	3.4	-1.2	94.0	-15.0	-3.6	99.2	-9.5 -0.	1.4
Q2 2009	-1.1	0.0	1.4	15.9	2:4	92.1	6.7	-1.7	96.4	-1.7 2 .0	1.6
Q3 2009	1.6	1.2	1.5	12.8	4.9	91.1	0.4	-1.2	. 89.5	0.0 3.	1.6
Q4 2009	1.8	1.6	1.4	(5.2	90.5	7.5	-1.5	93.1	1.7 3.	1.6
Q1 2010	1,6	1.7	1.4	9.2	5.0	89.7	5.9	0.7	93.4	2.1 4.0	1.5
Q2 2010	3.6	2.0	1.2	9.3	3.4	90.8	3.7	-1.0	88.5	4.1 3.0	1.5
Q3 2010	1.7	1.8	1.4	8.7	3.9	88.2	6,0	-1.7	83.5	1.6 2.0	1.6
Q4 2010	2.1	2.5	1.3	8.3	7.8	87.3	-1.3	1.2	81.7	-0.8 4.0	1.5
Q1 2011	3.1	3.5	1.4		6.4	86.4	-7.6	-0.8	82.8	1.9 6.0	1.6
Q2 2011	0.3	3.2	1.5	6.8	5.9	85.2	-3.4	-0.5	80.6	0.4 4.4	1.6
Q3 2011	0.3	1.7	1.3		5.9		10.7	0.7	77.0	2.4 4. ,	RI
Q4 2011	-0,8	3.3	1.3		2.9	87.1	1.4	-0.4	77.0	-0.4 3.4	1.6
Q1 2012	-0.4	2.5	1.3	5.8	2.8		5.0	1.2	82,4	0.0 . 1.8	1.6
Q2 2012		,	1.3		4.0		-1.2	-0.7	79.8	-1.8 1	7
Q3 2012	-0,5		1.3		2.7		-3,5	-1.5	77.9	2.5 3 .4	£
Q4 2012	-2.0	2.2	1.3		3.5		1.1	0.0	86.6	-1.2 4.4	6
Q1 2013	-0.9	0.7	1.3		3.9		4.1	-0.4	94,2	1.5 2.	1.5
Q2 2013	1.1	(1.3		3.0		3.8		99.2	2.7 1.4	N ₁
Q3 2013	0.6		1.4		3.9		:2.6		98.3	3.2	GR
Q4 2013	-4.2		1,2		2.3		-3.3	-1.9	97.9	-0.8 0.9	(3.
Q1 2014	-3.4	3	1.2		1.9		-5.0		99.7	-1.0 0.1	ð.
Q2 2014	-2.0	ž.	1.2		1.8		-4.3		101.2	-0.5 0.4	
Q3 2014	-0.8		1.2		1.8		-3.3	-1.0	102.5	0.1 0.1	\$ ⁴
Q4 2014	0,1		1.2		1.8		-2.2		103.7	0.6	(j
Q1 2015	0.9		1.2	6.8	1.7		-1.2		103.6	1.1 1.0	
Q2 2015	1.4		1.2		1.7	}	-0.3		103.5	1.5	
Q3 2015	1.8		1.2		1.7		0.4	-0.4	103.4	1.9 1.0	200
Q4 2015	1,9	ŧ .	1.2		1.9	l .	0.9		103.4	2.1 1.5	
Q1 2016	2.0	8	1.2		2.1		1.3		103.0	2.3 1.1	
Q2 2016	2.0	į.	1.2		2.3		1.5	0.5	102.7	2.4 1.	₹
Q3 2016	1.9	Š.	1.2		2,5		1.7		102,4	2.5 1.3	12
Q4 2016	1.9	1.3	1.2	7.1	2.6	84.5	1.8	0.9	102.1	2.5	1.4,

Appendix 5: Severely Adverse Scenarios - Domestic

OBS	Real GDP growth	Nominal GDP growth	Real disposable income growth	Nominal disposable income growth	Unemployment rate	CPI inflation rate	3-month Treasury yield	5-year Treasury yield	10-year Treasury yield	BBB corporate yield	Mortgage rate	Prime rate	Dow Jones Total Stock Market Index	House Price	Commercial Real Estate Price Index	Market Volatility Index (VIX)
Q1 2001	-1.1	1.4	Control of the Contro		4.2	3.9	4.8	4.9	5.3	7.4	7.0	8.6	10645.9	112.4	140,8	32.8
Q2 2001	2.1	5.0	-0.3	1.6	4.4	2.8	3.7	4.9	5.5	7.5	7.1	7.3	11407.2	114.5	140.0	34.7
Q3 2001	:1.2	0.1			4.8	1.1	3.2	4.6	5.3	7.3	7.0	6.6	9563.0	116.7	143.7	43.7
Q4 2001	1.0	2.2	-4.9	-4.6	5:5	-0.3	1.9	4.2	5,1	7.2	6.8	5.2	10707.7	119.1	137.9	35.3
Q1 2002	3.8	5.1	10.1	10.9	5.7		1.7	4.5	5.4	7.6	7.0	4.8	10775.7	121.3	139.7	26.1
Q2 2002	2.2	3.8	2.0	5.2	5.8	3.2	1.7	4.5	5.4	7.6	6.8	4.8	9384.0	124.3	137.4	28.4
Q3 2002	1,9	3.8	· 公司等 15 大人位置人成	2	5.7	}		3.4	4.5		A STANDARD CONTRACTOR	4.8	2424	<i>f</i>	140.9	45.1
Q4 2002	.0.2	2.4	SYNCHESON	5	5.9		A Company of the Comp	3.1	4.3	ş.	, 6.1	4.5	8343.2	130.4	144,2	42.6
Q1 2003	2.0	4.6	SATISFIES SATISFIES		5,9		1.2	2.9		(·	· 工程以下的原始的基础的企业	6	8051.9	133.3	148.7	34.7
Q2 2003	3.8	5.1	THE RESERVE TO STATE OF THE PARTY OF THE PAR		6.1		1.0	2.6		di S	A STATE OF THE STA	rgi		8 9	151.2	29.1
Q3 2003	6.9	9.4	2000 1000 1000 1000 1000		6.1			3.1	4.4	A.	为为公司的对象的证据的对象的	3		i i	152,2	22.7
Q4 2003	4.6	6.7	CONTRACTOR SCHOOL	(c	5,8		0.9	3.2	4.4	į.	PRESENTATION PROPERTY	Si .		á 3	150.1	21.1
Q1 2004	2,4	6.0	THE PERSON NAMED IN	3	5.7	5	0.9	3.0		6	PROPERTY OF THE	er G	11039.4	149.9	155.8	21.6
Q2 2004	3.1	6.6			5.6	1	1.1	3.7	4.7	¥	57567 8 (1578 0 1740 0 1780 8	76	The same of the sa	*	162.6	20.0
Q3 2004	3,6	6.2	Section of the sectio		5.4		LANCE BUILDING	3.5	4.4	H.	THE RESIDENCE OF THE PARTY OF T	.0	The Control of the Control	Š s	173.9	19.3
Q4 2004	3.4	6.4			5.4	*	Wilder and Albert Park	3.5		Dr.		Ta .		i .	178.4	16.6
Q1 2005	4.4	8.3	STATE OF STA		5.3	7	Action Control	3.9		<u> </u>		E.	733 300 0495	ā	179.6	14.6
Q2 2005	2.2	5.1	10 A		5.1		2.9	3.9	and the second second	1	and the second second second second second	Œ.		9	186.5	17.7
Q3 2005	3.3	7.3	\$25 ST 10 ST		5.0		3,4	4.0	4.3	2	43777733783783783888	23	Service Control of the	4	190.8	14.2
Q4 2005	2.2	5.5	Elis 5.34, 825 Nov. 551, 807		- 5.0	}	Section of the second	4.4	4.6	₹	THE RESIDENCE AND	£	AND THE STATE OF T	í I	199,6	16.5
Q1 2006	4.9	8.2			4,7)	4.4	4.6	ermit est mittelijk in til it statet	Ŕ.	261 206 2001 2001	¥.	NEW YEARS OF STREET	8 4	203.0	14.6
Q2 2006	1.3	4.6			4.6		4.7	5.0	5.2	Š		N.		9	211.9	23.8
Q3 2006	0.4	3.2	SAME TO SERVICE SERVICE		4.6			4.8	. 5.0	ê.		Ä	PERSONAL PROPERTY.	5 5	224.2	18.6
Q4 2006	3.2	4.6	209-20-50-12-2-2-12-2-2-2-2-2-2-2-2-2-2-2-2-2-2-		4.4			4.6				ec.		5 5	221.1	12.7
Q1 2007	0.3	4.8	75 % 75 A W	à i	4.5					ą.		7		Š – Š	233.3	19.6
Q2 2007	3.1	5.4	PP 12 (9.22 12.93)	9 1	4.5			4.7	4.9	ė.		8.3		5	241.5	18.9
Q3 2007	2.7	4.1	1.0		4.7			4.5	4.8	6.5	6.0	8.2		ŝ	257.8	30.8
Q4 2007	1.5	3.3	The second second		4.8			3.8		7		ě.	TO SEE STATE OF THE SECOND	1	250.2	31.1
Q1 2008	21	-0.5		; ;	-5.0		2.1	2.8	personal services	2	THE CONTRACTOR	8	TO SHOW THE	i s	253,6	32.2
Q2 2008	2.0	4.0	10840 50300	3 4	5.3		721 56 86 95	3.2	4.1	}	FEAR-2003601-01-01	3	11 12 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	8 2	242.1	24.1
Q3 2008	2.0	0.7	ASSESSED FOR THE YOUR	3	6.0	Č.	CONTRACTOR OF THE PARTY.	3.1	4.1	*		il.	104500 NO. 1045 NO.	£	246.8	46.7
Q4 2008	-8.3	-7.8	2.5	-3.2	6.9	-8.9	0.3	2.2	3.7	9.4	5.8	4.1	9056.7	152.0	231,9	80.9

Appendix 5: Severely Adverse Scenarios - Domestic (Cont.)

OBS	Real GDP growth	Nominal GDP growth	Real disposable income growth	Nominal disposable income growth	Unemployment rate	CPI inflation rate	3-month Treasury yield	5-year Treasury yield	10-year Treasury yield	BBB corporate yield	Mortgage rate	Prime rate	Dow Jones Total Stock Market Index	House Price Index	Commercial Real Estate Price Index	Market Volatility Index (VIX)
Q1 2009	5.4	-4.5	-1.4	-3.6	8.3	-2.6	0.2	1.9	The second secon		5.1	3.3	8044.2	144.3	211,2	56.7
Q2 2009	-0.4	-1.1	3.0	4.9	9.3	2.0	0.2	2.3	3.7	8.2	5.0	3.3	9342.8	142.3	175,4	42.3
Q3 2009	1.3	1.2	-4.0	-1.6	9,6	3.5	0.2	2.5	3.8	6.8	5.1	3.3	10812.8	143.8	158.7	31.3
Q4 2009	3,9	5.1	-0.1	2.6	9,9	3.1	0.1	2.3	3.7	6.1	4.9	3.3	11385.1	144.6	158,0	30.7
Q1 2010	1.6	3.0	0.3	1.7	9.8	0.7	0.1	2.4	3.9	5.8	5.0	3.3	12032.5	145.3	153.2	27.3
Q2 2010	3.9	5.8	5.3	5.8	9,6	-0.2	0.1	2.3	3.6	5.6	4.9	3.3	10645.8	145.3	168.8	45.8
Q3 2010	2.8	4.7	1.9	3.1	9,5	1.4	0.2	1.6	2.9	5.1	4,4	3.3	11814.0	142.3	171.1	32.9
Q4 2010	2.8	4.9	2,6	4.8	9.5	3.0	- 0.1	1.5	3.0	5.0	4.4	3.3	13131.5	140.2	177.8	23.5
Q1 2011	-1,3	0.3	-5.0	8.2	9.0	4.4	0.1	2.1	3.5	5.4	4.8	3.3	13908.5	138.9	184.8	29.4
Q2 2011	3.2	5.9	-0.4	3.3	9.0	4.7	0.0	1.8	3,3	5.1	4.7	3.3	13843.5	137.5	181.8	22.7
Q3 2011	1.4	3.9	1.6	3.9	9.0	2.9	0.0	1.1	2.5	4.9	4.3	3.3	11676.5	137.2	182.0	48.0
Q4 2011	4.9	5.4	-0.6	0.8	8.7	1.4	0.0	1.0	2,1	5.0	4.0	3.3	13019.3	136.3	195.2	45.5
Q1 2012	3.7	5.8	4,6	6.9	8.3	2.3	0.1	0.9	2.1	4.7	3.9	3.3	14627.5	138.5	193.5	23.0
Q2 2012	1.2	3.0	1,8	2.9	8.2	1.0	0.1	0.8	1.8	4.5	3.8	3.3	14100.2	141.4	193.7	26.7
Q3 2012	2.8	4.9	-0.6	1.1	8.0	2.1	0.1	0.7	1.6	4.2	3.6	3.3	14894.7	143.9	201.1	20.5
Q4 2012	0,1	1.6	9.0	10.7	7.8	2.2	0.1	0.7	1.7	3.9	3.4	3.3	14834.9	146.8	203.2	22.7
Q1 2013	1.1	2.8	-7,9	-7.0	7.7	1.4	0.1	0.8	1.9	4.0	3.5	3.3	16396.2	152.6	205.4	19.0
Q2 2013	2.5	3.1	3.5	3.4	7.6	0.0	0.1	0.9	2.0	4.1	3.7	3.3	16771.3	157.8	214,3	20.5
Q3 2013	2.0	4.7	1.7	4.3	7.3	2.3	0.0	1.5	2.7	4.9	4.4	3.3	17718.3	158.8	217.0	17.0
Q4 2013	-3,9	-2.0	-0.5	0.1	8.1	0.5	0.1	0.8	1.0	5.0	4.4	3.3	13016.5	156.4	219.7	67.9
Q1 2014	-6.1	-4.0	-2,4	-1.9	9.2	0.4	0.1	0.6	1.0	5.8	4.4	3.3	11402.6	151.3	211.2	61.3
Q2 2014	-3.2	-1.9	0.1	0.8	9.9	0.8	0.1	0.6	1.1	6.1	4.4	3.3	9769.1	145.4	194.5	65.7
Q3 2014	-4.0	-2.6	-1,1	-0.2	10.7	0.8	0.1	0.6	. 1.1	6.2	4.4	3.3	8943.3	139.1	175,5	57.9
Q4 2014	-1.5	-0.3	-0.5	0.5	11.1	1.1	0.1	0.6	1.3	6.1	4.4	3.3	9616.9	133.2	161.3	42.1
Q1 2015	1.2	2.5	1.2	2.5	11.2	1.5	0.1	0.6	1,3	5.8	4.3	3.3	10314.4	127.7	150,3	34.1
Q2 2015	1.1	2.2	1.0	2.2	11.3	1.4	0.1	0.6	1.4	5.6	4.3	3.3	11061.2	123.0	143.9	27.7
Q3 2015	3.0	4.1	1.4	2.8	11.2	1.6	0.1	0.6	1.5	5.3	4.2	3.3	11987.2	120.3	141.6	21.8
Q4 2015	3.0	4.0	1.6	2.9	11.1	1.6	- 0.1	0.6	1.6	5.1	4.2	3.3	12775.4	118.5	141.5	19.3
Q1 2016	3.9	4.9	2,0	3.2	10.9	1.6	0.1	0.6	1.7	5.1	4.3	3.3	13434.8	118.0	142.3	17.9
Q2 2016	3,9	4.8	2,2	3.4	10.8	1.6	0.1	0.6	1.8	5.1	4.3	3.3	13927.1	118.5	144.5	17.8
Q3 2016	3.9	4.8	1.8	3.0	10:5	1.6	0.1	0.6	1,9	4.9	4.3	3.3	14769.2	119.5	147.2	15.2
Q4 2016	3.9	4.7	2,0	3.1	10.4	1.5	- 0.1	0.6	2.0	4.8	4.3	3.3	15436.8	120.8	150,2	14.9,

Appendix 6: Severely Adverse Scenarios – International

OBS	Euro Area Real GDP Growth	Euro Area Inflation	Euro Area Bilateral Dollar Exchange Rate (USD/Euro)	Developing Asia Real GDP Growth	Developing Asia Inflation	Developing Asia Bilateral Dollar Exchange Rate (F/USD, Index, Base = 2000 Q1)	Japan Real GDP Growth	Japan Inflation	Japan Bilateral Dollar Exchange Rate (Yen/USD)	UK Real GDP Growth	UK Bilateral Dollar Exchange Rate (USD/Pound)
Q1 2001	3.7	1.1	0,9	3.9	1,6	105.9	2.7	-1.2	125.5	3.1 0.1	1.4
Q2 2001	0.3	4.1	0.8	6.0	2.0	106.0	+0.9	-0.3	124.7	2.7 3.1	1.4
Q3 2001	0.4	1.4	0.9	4.7	1.3	106.3	-4.3	-1.1	119.2	1.9	1.5
Q4 2001	0.7	1.7	0.9	7.0	-0.2	106.7	-0.5	-1.4	131.0	0.5	1.5
Q1 2002	0.5	3.0	0.9	7.4	0.3	107.2	-0.7	-2.7	132.7	2.2 1.9	£
Q2 2002	2.3	2.0	1.0	9.0	0.7	104.7	4.0	1.7	119.9	3.0 0.9	1.5
Q3 2002	1.1	ř.	1.0	4.9	1.5	105.4	2.6	-0.7	121.7	3.4 1.4	±
Q4 2002	0.2		1.0		0.7	104.4	TOTAL SECTION AND ADMINISTRATION OF THE PARTY OF THE PART		. 118.8	\$2550 GW \$250	3
Q1 2003	-0.3	\$	1.1	7.0	3.2	105.4	128 4 4 4 5 5 5 6 6 6 6 6 6 6 6 6 6 6 6 6 6		118.1	2.1 1.6	E.
Q2 2003	0.3	5	1:2		1.2	103.9	· 经基本公司的基本公司的基本企业的企业		119.9	5.4 0.3	Đ.
Q3 2003	1.8		1.2		0.1	102.6	Secretary and the second	1	111.4	5.2 1,7	X
Q4 2003	2.9	St.	1.3	11.9	5.5	103.3	\$2.57-12.45 Mar. \$10.55 Mar.	9	107.1	5.3	
Q1 2004	2.0	3	1.2		4.2	101.4	THE REPORT OF THE PARTY OF THE	į.	104.2	2.7 1.9	
Q2 2004	2.2		1.2		3,9	102.7	-0.3	2	109.4	1.8 1.6	£
Q3 2004	1.5	Ġ	1.2	8.7	4.0	102.7	AND AND A STATE OF THE PARTY OF	į.	110.2	0.3 1.1	K.
Q4 2004	1.3	2.4	1.4	8.1	0.7		STANSON CARDINATES		102.7	2.7 2.4	a.
Q1 2005	0.9	8	1,3	7.9	2.9	98.7	0.9	i i	107.2	3.1 2.6	SS.
Q2 2005	2.8	5	1.2		1.6	99.0	AND CALL AND STORY		110,9	5.3	
Q3 2005	2.6	j.	1.2	9.8	2.6	98.6	Street Street Street Street Street	3	113.3	3.9 2.7	4
Q4 2005	2.6	3	1.2	10.8	1.7	98.1	0.7		117.9	5.3	100
Q1 2006	3.7	Ŷ.	1.2		2.4	96.8	A STANDARD STANDARD STANDARD		117.5	1.5 1.9	E .
Q2 2006	4.5	6	1.3	7.9	3.3	96.8	A SECURE OF SECURITIONS		114.5	1.4 3.0	2
Q3 2006	2.6	2.0	1.3	8.7	2.0	96.4	PERSONAL SERVICE CONTRACTOR OF	/	118.0	1.0 3.3	
Q4 2006	. 4.4	1	1.3	11.0	4.0	94.6	5.2	d .		3.1 2.6	26
Q1 2007	3.2	i,	1.3	14.7	3.7	94.0		<i>i</i>	117.6	4.0 2.6	
Q2 2007	1.9	3	1.4	10.0	5.1	92.0	Process and the contract of the		123.4	5.3 1.6	3
Q3 2007	2.4		1.4	8.9	7.6	90.7	-1:4	0.1	115:0	5.0	á.
Q4 2007	1.6	2	1,5	10.7	5.8	89.4		i.	111.7	0.4 4.0	8
Q1 2008	2.3		1.6		7.9	88.0	THE RESERVE OF THE PROPERTY OF	ē.	99,9	0.6 3.7	84
Q2 2008	-1.6	}	1.6		6,2	88.6			106.2	-3.6 5.5	22
Q3 2008	-2.4	d	1.4	3.8	2,8	91.3	SERVICE COMPANY AND A	4	105.9	-5.6 5.9	Ni .
Q4 2008	-6.7	-1.4	1.4	0.4	-0.6	92.0	-12.4	-2.2	90.8	-8.3 0.6	1.5

Appendix 6: Severely Adverse Scenarios – International (Cont.)

OBS	Euro Area Real GDP Growth	•	Euro Area Bilateral Dollar Exchange Rate (USD/Euro)	Developing Asia Real GDP Growth	Developing Asia Inflation	Developing Asia Bilateral Dollar Exchange Rate (F/USD, Index, Base = 2000 Q1)	Japan Real GDP Growth	Japan Inflation	Japan Bilateral Dollar Exchange Rate (Yen/USD)	UK Real GDP Growth	UK Inflation	UK Bilateral Dollar Exchange Rate (USD/Pound)
Q1 2009	-10.9	-1.1	1.3	3.4	-1,2	94.0	-15.0	-3.6	99,2	-9.5	-0.1	1.4
Q2 2009	-1.1	0.0	1.4	15.9	2.4	92.1	6.7	-1.7	96.4	-1.7	2.0	1.6
Q3 2009	1.6	1.2	1.5	12.8	4.9	91.1	0.4	-1.2	89.5	0.0	3.7	1.6
Q4 2009	1.8	1.6	1,4	8.4	5.2	90.5	7.5	-1.5	93.1	1.7	3,1	1.6
Q1 2010	1.6	1.7	1.4	9.2	5.0	89.7	5.9	0.7	93,4	2.1	4,0	1.5
Q2 2010	3.6	2.0	1,2	9.3	3.4	90.8	3.7	-1.0	88.5	4.1	3.0	1.5
Q3 2010	1.7	1.8	1,4	8.7	3,9	88.2	6.0	-1.7	83,5	1.6	2.6	1.6
Q4 2010	2.1	2.5	1.3		7.8	87.3		1.2	81.7	-0.8	4.0	1.5
Q1 2011	3.1		1.4		6.4	86.4	-7.6	-0.8	82.8	1.9	6,6	1.6
Q2 2011	0.3	2	1.5		5.9	85.2	-3.4	-0.5	80.6	0.4	4,4	1.6
Q3 2011	0.3	,	1.3		5.9	87.2	45-12-14-15-14-15-15-15-1		77.0	2.4	4.2	1.6
Q4 2011	-0.8		1.3	2	2.9	87.1	1.4	-0.4	77.0	-0.4	3.4	1.6
Q1 2012	-0.4	3	1.3		2.8	86.2	Marie Carlo Monte Carlo		82.4	0.0	1.8	1.6
Q2 2012	*1.2	in .	1.3	3	4.0		TO THE RESERVE OF THE SECOND	4	79.8	-1.8	1.7	
Q3 2012	-0.5		1.3		2.7		234537-356637-3567-35		77.9	2.5	3.0	1.6
Q4 2012	-2.0	2.2	1.3		3.5	85.8	FIRST SERVICE FOR STREET	0.0	86.6	-1.2	. 4.0	1.6
Q1 2013	-0.9		1.3		3.9	86.1	VENT Existe Sufficiency of Parties	-0.4	94,2	1.5	2.3	1.5
Q2 2013	1.1	4	1,3		3.0		WARRANT SANGER OF THE STREET		99.2	2.7	1.5	
Q3 2013	0.6	Σ	1.4	7	3.9	87.2			98.3	3.2	3.1	1.6
Q4 2013	-8.3		1.2		1.4		STATE OF SECTION AND STATE OF	l.	95.3	-3.2	-0,4	
Q1 2014	-7.0	7	1.1		0.5	104.7	CONTROL OF WARRING THE T		96.9	-3.6	-0.6	
Q2 2014	-4.5		1.1		0.2	103.9	THE OWNER OF STREET		98.2	q.	-0.7	1.4
Q3 2014	-2.5	b	1.1		0,2			-3.5	99.4	-1.6	-0:5	
Q4 2014	-0.9		1.1		0.2		ALTERNATION OF THE SECOND		100.5	-0.6	-0.2	1.4
Q1 2015	0.4	š	1.1		0.2	98.8	E00600 000 000 000 000 000 000 000 000 0		100.3	0.4	0.2	1.4
Q2 2015	1,3	2	1,1		6,0	96.1	THE RESERVE WAS ASSETTED.		100.1	1.1	0,5	
Q3 2015	1.9	Į.	1,1	4	0,5	93.5			100.0	1.7	0.8	1.4
Q4 2015	2.2	ri .	1.1		0.8	91.1	0,5		99.9	i i	.1.1	1.4
Q1 2016	2.3	i i	1.1	2	1,2	89.8			99.6		1.3	1.4
Q2 2016	2.3		1.2	5	. 15		TO THE REAL PROPERTY AND ADDRESS OF THE PARTY OF THE PART		99.4	2.7	1.4	1.4
Q3 2016	2.2	3	1.2		1.8	88.0	T100 V40 P100 P100 P100 P100 P100 P100 P100 P1	<u> </u>	99.2	2.8	1.5	
Q4 2016	2.2	1.0	1.2	7.4	2.0	87.3	2.2	0.2	99.0	2.9	1.7	1.4

Appendix 7: Global Market Shock - Securitized Products (Adverse)

								RMBS			eligator Mag			20.4524-301	0.866.7333
	Non-Agency Prime	Sub-prime	Option ARMS	Other AltA	Unspec Non- Prime	HELOC	RMBS CDO	RMBS CDS	Credit Basket	PrimeX	ABX/TABX	Prime Whole Loans	Non-Prime Whole Loans	European RMBS	Other / Unspecified
Relative MV Shock Bas	sed on Current	Rating (%)						******************							
AAA Total		5,7													
Pre 2006	-7.8%	-7.1%	-19.3%	-7.8%	-19.3%	-9.7%	-9.7%	-14.3%	-19.3%	-14.3%	-9.7%	-7.8%	-7.1%	-8.4%	-19.3%
2006	-10.5%	-8.9%	-23.7%	-10.5%	-23.7%	-15.7%	-9.7%	-19.2%	-23.7%	-19.2%	-9.7%	-10.5%	-8.9%	-8.4%	-23.7%
2007	-13.8%	-11.2%	-23.7%	-13.8%	-14.7%	-14.7%	-9.7%	-19.2%	-14.7%	-19.2%	-9.7%	-13.8%	-11.2%	-8.4%	-14.7%
Post 2007	-7.8%	-7.1%	-19.3%	-7.8%	-19.3%	-9.7%	-9.7%	-14.3%	-19.3%	-14.3%	-9.7%	-7.8%	-7.1%	-8.4%	-19.3%
Unspecified Vintage	-13.8%	-11.2%	-23.7%	-13.8%	-14.7%	-14.7%	-9.7%	-19.2%	-14.7%	-19.2%	-9.7%	-13.8%	-11.2%	-8.4%	-14.7%
AA Total															
Pre 2006	-29.5%	-19.1%	-35.3%	-29.5%	-35.3%	-20.1%	-18.9%	-14.3%	-35.3%	-14.3%	-18.9%	-29.5%	-19.1%	-17.3%	-35.3%
2006	-35.2%	-18.1%	-42.3%	-35.2%	-42.3%	-39.8%	-18.9%	-19.2%	-42.3%	-19.2%	-18.9%	-35.2%	-18.1%	-17.3%	-42.3%
2007	-35.2%	-18.1%	-42.3%	-35.2%	-39.8%	-39.8%	-18.9%	-19.2%	-39.8%	-19.2%	-18.9%	-35.2%	-18.1%	-17.3%	-39.8%
Post 2007	-29.5%	-19.1%	-35.3%	-29.5%	-35.3%	-20.1%	-18.9%	-14.3%	-35.3%	-14.3%	-18.9%	-29.5%	-19.1%	-17.3%	-35.3%
Unspecified Vintage	-35.2%	-18.1%	-42.3%	-35.2%	-39.8%	-39.8%	-18.9%	-19.2%	-39.8%	-19.2%	-18.9%	-35.2%	-18.1%	-17.3%	-39.8%
	33.270	10.170	1 42.370	33.270	33.070	33.676	18.576	15.270	1 33.8/0 1	13.270	10.570	33.270	10.170	17.570	33.870
A Total															
Pre 2006	-34.7%	-20.6%	-41.7%	-34.7%	-41.7%	-24.3%	-23.9%	-14.3%	-41.7%	-14.3%	-23.9%	-34.7%	-20.6%	-24.1%	-41.7%
2006	-37.5%	-20.0%	-45.0%	-37.5%	-45.0%	-39.8%	-23.9%	-19.2%	-45.0%	-19.2%	-23.9%	-37.5%	-20.0%	-24.1%	-45.0%
2007	-37.5%	-19.7%	-45.0%	-37.5%	-39.8%	-39.8%	-23.9%	-19.2%	-39.8%	-19.2%	-23.9%	-37.5%	-19.7%	-24.1%	-39.8%
Post 2007	-34.7%	-20.6%	-41.7%	-34.7%	-41.7%	-24.3%	-23.9%	-14.3%	-41.7%	-14.3%	-23.9%	-34.7%	-20.6%	-24.1%	-41.7%
Unspecified Vintage	-37.5%	-19.7%	-45.0%	-37.5%	-39.8%	-39.8%	-23.9%	-19.2%	-39.8%	-19.2%	-23.9%	-37.5%	-19.7%	-24.1%	-39.8%
BBB Total															
Pre 2006	-34.5%	-27.3%	-41.5%	-34.5%	-41.5%	-28.4%	-20.9%	-14.3%	-41.5%	-14.3%	-20.9%	-34.5%	-27.3%	-21.2%	-41.5%
2006	-38.1%	-26.7%	-45.7%	-38.1%	-45.7%	-39.8%	-20.9%	-19.2%	-45.7%	-19.2%	-20.9%	-38.1%	-27.3%	-21.2%	-45.7%
2007	-38.1%	-26.7%	-45.7%	-38.1%	-39.8%	-39.8%	-20.9%	-19.2%	-39.8%	-19.2%	-20.9%	-38.1%	-26.7%	-21.2%	-39.8%
Post 2007	-34.5%	-27.3%	-41.5%	-34.5%	-41.5%	-28.4%	-20.9%	-14.3%	-41.5%	-14.3%	-20.9%	-34.5%	-27.3%	-21.2%	-41.5%
Unspecified Vintage	-38.1%	-26.7%	-45.7%	-38.1%	-39.8%	-39.8%	-20.9%	-19.2%	-39.8%	-19.2%	-20.9%	-38.1%	-27.3%	-21.2%	-39.8%
BB Total															
Pre 2006	-34.5%	-27.3%	-41.5%	-34.5%	-41,5%	-28.4%	-20.2%	-14.3%	-41.5%	-14.3%	-20.2%	-34.5%	-27.3%	-21.2%	-41.5%
2006	-38.1%	-27.3%	-45.7%	-38.1%	-45.7%	-39.8%	-20.2%	-19.2%	-45.7%	-19.2%	-20.2%	-38.1%	-27.3%	-21.2%	-45.7%
2007	-38.1%	-27.3%	-45.7%	-38.1%	-39.8%	-39.8%	-20.2%	-19.2%	-39.8%	-19.2%	-20.2%	-38.1%	-27.3%	-21.2%	-39.8%
Post 2007	-34.5%	-27.3%	-41.5%	-34.5%	-41.5%	-28.4%	-20.2%	-14.3%	-41.5%	-14.3%	-20.2%	-34.5%	-27.3%	-21.2%	-41.5%
Unspecified Vintage	-38.1%	-27.3%	-45.7%	-38.1%	-39.8%	-39.8%	-20.2%	-19.2%	-39.8%	-19.2%	-20.2%	-38.1%	-27.3%	-21.2%	-39.8%
_	***************************************						J								
B Total		T	T								T				T
Pre 2006	-34.5%	-27.3%	-41.5%	-34.5%	-41.5%	-28.4%	-20.2%	-14.3%	-41.5%	-14.3%	-20.2%	-34.5%	-27.3%	-21.2%	-41.5%
2006	-38.1%	-27.3%	-45.7%	-38.1%	-45.7%	-39.8%	-20.2%	-19.2%	-45.7%	-19.2%	-20.2%	-38.1%	-27.3%	-21.2%	-45.7%
2007	-38.1% -34.5%	-27.3% -27.3%	-45.7% -41.5%	-38.1% -34.5%	-39.8% -41.5%	-39.8% -28.4%	-20.2% -20.2%	-19.2% -14.3%	-39.8% -41.5%	-19.2%	-20.2% -20.2%	-38.1% -34.5%	-27.3% -27.3%	-21.2% -21.2%	-39.8%
Post 2007										-14.3%					-41.5%
Unspecified Vintage	-38.1%	-27.3%	-45.7%	-38.1%	-39.8%	-39.8%	-20.2%	-19.2%	-39.8%	-19.2%	-20.2%	-38.1%	-27.3%	-21.2%	-39.8%
<b td="" total<=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>.,</td>															.,
Pre 2006	-34.5%	-27.3%	-41.5%	-34.5%	-41.5%	-28.4%	-20.2%	-14.3%	-41.5%	-14.3%	-20.2%	-34.5%	-27.3%	-21.2%	-41.5%
2006	-38.1%	-27.3%	-45.7%	-38.1%	-45.7%	-39.8%	-20.2%	-19.2%	-45.7%	-19.2%	-20.2%	-38.1%	-27.3%	-21.2%	-45.7%
2007	-38.1%	-27.3%	-45.7%	-38.1%	-39.8%	-39.8%	-20.2%	-19.2%	-39.8%	-19.2%	-20.2%	-38.1%	-27.3%	-21.2%	-39.8%
Post 2007	-34.5%	-27.3%	-41.5%	-34.5%	-41.5%	-28.4%	-20.2%	-14.3%	-41.5%	-14.3%	-20.2%	-34.5%	-27.3%	-21.2%	-41.5%
Unspecified Vintage	-38.1%	-27.3%	-45.7%	-38.1%	-39.8%	-39.8%	-20.2%	-19.2%	-39.8%	-19.2%	-20.2%	-38.1%	-27.3%	-21.2%	-39.8%
NR Total															
Pre 2006	-34.5%	-27.3%	-41.5%	-34.5%	-41.5%	-28.4%	-20.2%	-14.3%	-41.5%	-14.3%	-20.2%	-34.5%	-27.3%	-21.2%	-41.5%
		-27.3%	-45.7%	-38.1%	-45.7%	-39.8%	-20.2%	-19.2%	-45.7%	-19.2%	-20.2%	-38.1%	-27.3%	-21.2%	-45.7%
2006	-38.1%														1
2006 2007	-38.1% -38.1%						+			-19.2%	-20.2%	-38.1%		-21,2%	-39.8%
2006 2007 Post 2007	-38.1% -38.1% -34.5%	-27.3% -27.3%	-45.7% -45.7% -41.5%	-38.1% -34.5%	-39.8% -41.5%	-39.8% -28.4%	-20.2% -20.2%	-19.2% -14.3%	-39.8% -41.5%	-19.2% -14.3%	-20.2% -20.2%	-38.1% -34.5%	-27.3% -27.3%	-21.2% -21.2%	-39.8% -41.5%

Appendix 7: Global Market Shock - Securitized Products (Adverse) (Cont.)

				ABS						ari da Arani	CMBS			
	Autos	Credit Cards	Student Loans	ABS CDS	Credit Basket	Index Tranches	Other / Unspecified	Cash Non- Agency CMBS	CMBS CDS	CMBS CDO	Credit Basket	Index Tranches	Whole Loans	Other / Unspecified
Relative MV Shock Bas	ed on Curren	t Rating (%)												
AAA Total														
Pre 2006	-3.7%	-6.9%	-8.9%	-8.9%	-8.9%	-4.0%	-8.9%	-9.4%	-13.2%	-17.1%	-13.2%	-13.2%	-9.2%	-17.1%
2006	-3.7%	-6.9%	-9.3%	-9.3%	-9.3%	-4.0%	-9.3%	-9.4%	-13.2%	-17.1%	-13.2%	-13.2%	-11.0%	-17.1%
2007	-3.9%	-9.2%	-9.9%	-9.9%	-9.9%	-4.0%	-9.9%	-9.4%	-13.2%	-17.1%	-13.2%	-13.2%	-11.0%	-17.1%
Post 2007	-3.7%	-6.9%	-8.9%	-8.9%	-8.9%	-4.0%	-8.9%	-9.4%	-13.2%	-17.1%	-13.2%	-13.2%	-9.2%	-17.1%
Unspecified Vintage	-3.9%	-9.2%	-9.9%	-9.9%	-9.9%	-4.0%	-9.9%	-9.4%	-13.2%	-17.1%	-13.2%	-13.2%	-11.0%	-17.1%
AA Total														
Pre 2006	-8.9%	-16.6%	-14.5%	-16.6%	-16.6%	-4.0%	-16.6%	-24.0%	-29.2%	-38.0%	-29.2%	-29.2%	-9.2%	-38.0%
2006	-8.9%	-16.6%	-19.0%	-19.0%	-19.0%	-4.0%	-19.0%	-24.0%	-29.2%	-38.0%	-29.2%	-29.2%	-11.0%	-38.0%
2007	-9.5%	-19.7%	-19.1%	-19.7%	-19.7%	-4.0%	-19.7%	-24.0%	-29.2%	-38.0%	-29.2%	-29.2%	-11.0%	-38.0%
Post 2007	-8.9%	-16.6%	-14.5%	-16.6%	-16.6%	-4.0%	-16.6%	-24.0%	-29.2%	-38.0%	-29.2%	-29.2%	-9.2%	-38.0%
Unspecified Vintage	-9.5%	-19.7%	-19.1%	-19.7%	-19.7%	-4.0%	-19.7%	-24.0%	-29.2%	-38.0%	-29.2%	-29.2%	-11.0%	-38.0%
A Total														
Pre 2006	-9.7%	-16.8%	-17.7%	-17.7%	-17.7%	-4.0%	-17.7%	-29.8%	-29.0%	-37.8%	-29.0%	-29.0%	-9.2%	-37.8%
2006	-9.7%	-16.8%	-18.7%	-18.7%	-18.7%	-4.0%	-18.7%	-29.8%	-29.0%	-37.8%	-29.0%	-29.0%	-11.0%	-37.8%
2007	-10.4%	-20.0%	-22.8%	-22.8%	-22.8%	-4.0%	-22.8%	-29.8%	-29.0%	-37.8%	-29.0%	-29.0%	-11.0%	-37.8%
Post 2007	-9.7%	-16.8%	-17.7%	-17.7%	-17.7%	-4.0%	-17.7%	-29.8%	-29.0%	-37.8%	-29.0%	-29.0%	-9.2%	-37.8%
Unspecified Vintage	-10.4%	-20.0%	-22.8%	-22.8%	-22.8%	-4.0%	-22.8%	-29.8%	-29.0%	-37.8%	-29.0%	-29.0%	-11.0%	-37.8%
BBB Total														
Pre 2006	-9.3%	-23.2%	-17.7%	-23.2%	-23.2%	-4.0%	-23.2%	-32.6%	-29.8%	-38.8%	-29.8%	-29.8%	-9.2%	-38.8%
2006	-9.3%	-23.2%	-18.7%	-23.2%	-23,2%	-4.0%	-23.2%	-32.6%	-29.8%	-38.8%	-29.8%	-29.8%	-11.0%	-38.8%
2007	-10.0%	-27.5%	-22.8%	-27.5%	-27.5%	-4.0%	-27.5%	-32.6%	-29.8%	-38.8%	-29.8%	-29.8%	-11.0%	-38.8%
Post 2007	-9.3%	-23,2%	-17.7%	-23.2%	-23.2%	-4.0%	-23.2%	-32.6%	-29.8%	-38.8%	-29.8%	-29.8%	-9.2%	-38.8%
Unspecified Vintage	-10.0%	-27.5%	-22.8%	-27.5%	-27.5%	-4.0%	-27.5%	-32.6%	-29.8%	-38.8%	-29.8%	-29.8%	-11.0%	-38.8%
BB Total														
Pre 2006	-13.1%	-23.2%	-17.7%	-23.2%	-23.2%	-4.0%	-23.2%	-32.6%	-29.8%	-38.8%	-29.8%	-29.8%	-9.2%	-38.8%
2006	-13.1%	-23.2%	-18.7%	-23.2%	-23.2%	-4.0%	-23.2%	-32.6%	-29.8%	-38.8%	-29.8%	-29.8%	-11.0%	-38.8%
2007	-14.0%	-27.5%	-22.8%	-27.5%	-27.5%	-4.0%	-27.5%	-32.6%	-29.8%	-38.8%	-29.8%	-29.8%	-11.0%	-38.8%
Post 2007	-13.1%	-23.2%	-17.7%	-23.2%	-23.2%	-4.0%	-23.2%	-32.6%	-29.8%	-38.8%	-29.8%	-29.8%	-9.2%	-38.8%
Unspecified Vintage	-14.0%	-27.5%	-22.8%	-27.5%	-27.5%	-4.0%	-27.5%	-32.6%	-29.8%	-38.8%	-29.8%	-29.8%	-11.0%	-38.8%
-				<u> </u>	- 					<u> </u>				L
B Total Pre 2006	-13.1%	-23.2%	-17.7%	-23.2%	-23.2%	-4.0%	-23.2%	-32.6%	-29.8%	-38.8%	-29.8%	-29.8%	-9.2%	-38.8%
2006	-13.1%	-23.2%	-17.7%	-23.2%	-23.2%	-4.0%	-23.2%	-32.6%	-29.8%	-38.8%	-29.8%	-29.8%	-9.2%	-38.8%
2007	-14.0%	-27.5%	-22.8%	-27.5%	-27.5%	-4.0%	-27.5%	-32.6%	-29.8%	-38.8%	-29.8%	-29.8%	-11.0%	-38.8%
Post 2007	-13.1%	-23.2%	-17.7%	-23.2%	-23.2%	-4.0%	-23.2%	-32.6%	-29.8%	-38.8%	-29.8%	-29.8%	-9.2%	-38.8%
Unspecified Vintage	-14.0%	-27.5%	-22.8%	-27.5%	-27.5%	-4.0%	-27.5%	-32.6%	-29.8%	-38.8%	-29.8%	-29.8%	-11.0%	-38.8%
,					,									
<b td="" total<=""><td></td><td>T T</td><td></td><td></td><td>1 1</td><td></td><td></td><td></td><td></td><td></td><td>1 1</td><td></td><td></td><td></td>		T T			1 1						1 1			
Pre 2006	-13.1%	-23.2%	-17.7%	-23.2%	-23.2%	~4.0%	-23.2%	-32.6%	-29.8%	-38.8%	-29.8%	-29.8%	-9.2%	-38.8%
2006	-13.1%	-23.2%	-18.7%	-23.2%	-23.2%	-4.0%	-23.2%	-32.6%	-29.8%	-38.8%	-29.8%	-29.8%	-11.0%	-38.8%
2007 Post 2007	-14.0% -13.1%	-27.5% -23.2%	-22.8% -17.7%	-27.5% -23.2%	-27.5% -23.2%	-4.0% -4.0%	-27.5% -23.2%	-32.6% -32.6%	-29.8% -29.8%	-38.8% -38.8%	-29.8% -29.8%	-29.8% -29.8%	-11.0% -9.2%	-38.8% -38.8%
Post 2007 Unspecified Vintage	-13.1%	-23.2%	-17.7%	-23.2%	-23.2%	-4.0%	-23.2%	-32.6%	-29.8%	-38.8%	-29.8%	-29.8%	-9.2%	-38.8%
	-14.076	1 -27.3%	-22.870	1 -2/.3%	1 -21.370	-4.0%	1 -2/.570	-34.0%	~23.670	-36.876	-23.070	~23.0%	1 -11.070	-30.070
NR Total		,			, ,			ļ .						
Pre 2006	-13.1%	-23.2%	-17.7%	-23.2%	-23.2%	-4.0%	-23.2%	-32.6%	-29.8%	-38.8%	-29.8%	-29.8%	-9.2%	-38.8%
2006	-13.1%	-23.2%	-18.7%	-23.2%	-23.2%	-4.0%	-23.2%	-32.6%	-29.8%	-38.8%	-29.8%	-29.8%	-11.0%	-38.8%
2007	-14.0%	-27.5%	-22.8%	-27.5%	-27.5%	-4.0%	-27.5%	-32.6%	-29.8%	-38.8%	-29.8%	-29.8%	-11.0%	-38.8%
Post 2007	-13.1%	-23.2%	-17.7%	-23.2%	-23.2%	-4.0%	-23.2%	-32.6%	-29.8%	-38.8%	-29.8%	-29.8%	-9.2%	-38.8%
Unspecified Vintage	-14.0%	-27.5%	-22.8%	-27.5%	-27.5%	-4.0%	-27.5%	-32.6%	-29.8%	-38.8%	-29.8%	-29.8%	-11.0%	-38.8%

Appendix 7: Global Market Shock - Securitized Products (Adverse) (Cont.)

	Corporat	e CDO / CLO	Ware	house	7. 1. 1.		
	cro	Other/ Unspecified	Total Size	Total Protection	Other / Unspecified		
Relative MV Shock Bas	ed on Currer	nt Rating (%)					
AAA Total							
Pre 2006	-8.9%	-1.3%	-9.2%	9.2%	-1.3%		
2006	-8.9%	-1.3%	-11.0%	11.0%	-1.3%		
2007	-8.9%	-1.3%	-11.0%	11.0%	-1.3%		
Post 2007	-8.9%	-1.3%	-9.2%	9.2%	-1.3%		
Unspecified Vintage	-8.9%	-1.3%	-11.0%	11.0%	-1.3%		
AA Total							
Pre 2006	-28.0%	-1.3%	-9.2%	9.2%	-1.3%		
2006	-28.0%	-1.3%	-11.0%	11.0%	-1.3%		
2007	-28.0%	-1.3%	-11.0%	11.0%	-1.3%		
Post 2007	-28.0%	-1.3%	-9.2%	9.2%	-1.3%		
Unspecified Vintage	-28.0%	-1.3%	-11.0%	11.0%	-1.3%		
A Total							
Pre 2006	-41.2%	-1.3%	-9.2%	9.2%	-1.3%		
2006	-41.2%	-1.3%	-11.0%	11.0%	-1.3%		
2007	-41.2%	-1.3%	-11.0%	11.0%	-1.3%		
Post 2007	-41.2%	-1.3%	-9.2%	9.2%	-1.3%		
Unspecified Vintage	-41.2%	-1.3%	-11.0%	11.0%	~1.3%		
BBB Total							
Pre 2006	-43.0%	-22.0%	-9.2%	9.2%	-22.0%		
2006	-43.0%	-22.0%	-11.0%	11.0%	-22.0%		
2007	-43.0%	-22.0%	-11.0%	11.0%	-22.0%		
Post 2007	-43.0%	-22.0%	-9.2%	9.2%	-22.0%		
Unspecified Vintage	-43.0%	-22.0%	-11.0%	11.0%	-22.0%		
BB Total		•					
Pre 2006	-43.7%	-22.0%	-9.2%	9.2%	-22.0%		
2006	-43.7%	-22.0%	-11.0%	11.0%	-22.0%		
2007	-43.7%	-22.0%	-11.0%	11.0%	-22.0%		
Post 2007	-43.7%	-22.0%	-9.2%	9.2%	-22.0%		
Unspecified Vintage	-43.7%	-22.0%	-11.0%	11.0%	-22.0%		
n manage							
B Total	43.70/	22.00/	0.70/	0.30/	22.09/		
Pre 2006 2006	-43.7% -43.7%	-22.0% -22.0%	-9.2% -11.0%	9.2%	-22.0% -22.0%		
2007	-43.7%	-22.0%	-11.0%	11.0%	-22.0%		
Post 2007	-43.7%	-22.0%	-9.2%	9.2%	-22.0%		
Unspecified Vintage	-43.7%	-22.0%	-11.0%	11.0%	-22.0%		
,	13.770		20000	1 22.0,0	22.070		
<b 2006<="" pre="" td="" total=""><td>-43.7%</td><td>32.00/</td><td>-9.2%</td><td>9.2%</td><td>~22.0%</td>	-43.7%	32.00/	-9.2%	9.2%	~22.0%		
2006 2006	-43.7%	-22.0% -22.0%	-9.2% -11.0%	11.0%	-22.0%		
2006		-22.0%		+			
2007 Post 2007	-43.7% -43.7%	-22.0%	-11.0% -9.2%	9.2%	-22.0% -22.0%		
Unspecified Vintage	-43.7%	-22.0%	-9.2%	11.0%	-22.0%		
			22.070	1 22.070			
NR Total	43.70/	22.09/	0.39/	0.39/	72.0%		
Pre 2006	-43.7%	-22.0%	-9.2%	9.2%	-22.0%		
2006 2007	-43.7% -43.7%	-22.0%	-11.0%	11.0%	-22.0%		
2007 Post 2007	-43.7%	-22.0% -22.0%	-11.0% -9.2%	9.2%	-22.0% -22.0%		
Unspecified Vintage	-43.7%	-22.0%	-11.0%	11.0%	-22.0%		
onspecified viriage	-43.770	-22.070	-11.070	1 11.070	-22.076		

Appendix 7: Global Market Shock - Municipals (Adverse)

	Spread Widening (bps)
Bonds	
AAA	1.5
AA	11.5
Α	53.5
BBB	138.5
ВВ	138.5
В	138.5
<b< td=""><td>138.5</td></b<>	138.5
NR	138.5
Loans	
AAA	1.5
AA	11.5
Α	53.5
BBB	138.5
ВВ	138.5
В	138.5
<b< td=""><td>138.5</td></b<>	138.5
NR	138.5
CDS	
AAA	1.5
AA	11.5
Α	53.5
ввв	138.5
ВВ	138.5
В	138.5
<b< td=""><td>138.5</td></b<>	138.5
NR	138.5
Indices	
AAA	92.8
AA	92.8
A	92.8
BBB	92.8
BB	92.8
В	92.8
- <В	92.8
NR	92.8
Other / Unspecified Ma AAA	
AAA	1.5 11.5
A	
	53.5
BBB	138.5
BB	138.5
В	138.5
<b< td=""><td>138.5</td></b<>	138.5
NR	138.5

Appendix 7: Global Market Shock - Agencies (Adverse)

			ops)

US Residential Agency Products

IOs
POs
Other CMOs
Pass-Throughs
Agency Debt/Debentures
IOS Index
POS Index
MBX Index
Other Agency Derivatives
TBA's
Reverse Mortgages
Residential Other / Unspecified

80.0	
10.0	
25.0	
20.0	
10.0	
80.0	
10.0	
20.0	
25.0	
20.0	
40.0	
25.0	

US Commercial Agency Products

Cash Agency CMBS
Agency CMBS Derivatives
Commercial Other / Unspecified

25.0
25.0
25.0

Non-US Agency Products

AAA AA
AA
A
BBB
BB
В
<b< th=""></b<>
NR

25.0	
32.5	
37.5	
62.5	
75.0	
125.0	
150.0	
150.0	

Appendix 8: Global Market Shock - Securitized Products (Severe)

	1.797.838		Programme		fra San			RMBS	,						AMS (MATE)
	Non-Agency Prime	Sub-prime	Option ARMS	Other AltA	Unspec Non- Prime	HELOC	RMBS CDO	RMBS CDS	Credit Basket	PrimeX	ABX / TABX	Prime Whole Loans	Non-Prime Whole Loans	European RMBS	Other / Unspecified
Relative MV Shock Ba	sed on Current	Rating (%)													
AAA Total															
Pre 2006	-15.5%	-14.2%	-38.7%	-15.5%	-38.7%	-19.5%	-19.5%	-28.6%	-38.7%	-28.6%	-19.5%	-15.5%	-14.2%	-16.8%	-38.7%
2006	-21.1%	-17.7%	-47.5%	-21.1%	-47.5%	-31.4%	-19.5%	-38.5%	-47.5%	-38.5%	-19.5%	-21.1%	-17.7%	-16.8%	-47.5%
2007	-27.6%	-22.5%	-47.5%	-27.6%	-29.5%	-29.5%	-19.5%	-38.5%	-29.5%	-38.5%	-19.5%	-27.6%	-22.5%	-16.8%	-29.5%
Post 2007	-15.5%	-14.2%	-38.7%	-15.5%	-38.7%	-19.5%	-19.5%	-28.6%	-38.7%	-28.6%	-19.5%	-15.5%	-14.2%	-16.8%	-38.7%
Unspecified Vintage	-27.6%	-22.5%	-47.5%	-27.6%	-29.5%	-29.5%	-19.5%	-38.5%	-29.5%	-38.5%	-19.5%	-27.6%	-22.5%	-16.8%	-29.5%
AA Total															
Pre 2006	-58.9%	-38.2%	-70.7%	-58.9%	-70.7%	-40.3%	-37.9%	-28.6%	-70.7%	-28.6%	-37.9%	-58.9%	-38.2%	-34.5%	-70.7%
2006	-70.5%	-36.1%	-84.6%	-70.5%	-84.6%	-79.6%	-37.9%	-38.5%	-84.6%	-38.5%	-37.9%	-70.5%	-36.1%	-34.5%	-84.6%
2007	-70.5%	-36.1%	-84.6%	-70.5%	-79.6%	-79.6%	-37.9%	-38.5%	-79.6%	-38.5%	-37.9%	-70.5%	-36.1%	-34.5%	-79.6%
Post 2007	-58.9%	-38.2%	-70.7%	-58.9%	-70.7%	-40.3%	-37.9%	-28.6%	-70.7%	-28.6%	-37.9%	-58.9%	-38.2%	-34.5%	-70.7%
Unspecified Vintage	-70.5%	-36.1%	-84.6%	-70.5%	-79.6%	-79.6%	-37.9%	-38.5%	-79.6%	-38.5%	-37.9%	-70.5%	-36.1%	-34,5%	-79.6%
A Total															
Pre 2006	-69.4%	-41,2%	-83.3%	-69.4%	-83.3%	-48.5%	-47.8%	-28.6%	-83.3%	-28.6%	-47.8%	-69.4%	-41.2%	-48.2%	-83.3%
2006	-75.0%	-40.1%	-90.0%	-75.0%	-90.0%	-79.6%	-47.8%	-38.5%	-90.0%	-38.5%	-47.8%	-75.0%	-40.1%	-48.2%	-90.0%
2007	-75.0%	-39.5%	-90.0%	-75.0%	-79.6%	-79.6%	-47.8%	-38.5%	-79.6%	-38.5%	-47.8%	-75.0%	-39.5%	-48.2%	-79.6%
Post 2007	-69.4%	-41.2%	-83.3%	-69.4%	-83.3%	-48.5%	-47.8%	-28.6%	-83.3%	-28.6%	-47.8%	-69.4%	-41.2%	-48.2%	-83.3%
Unspecified Vintage	-75.0%	-39.5%	-90.0%	-75.0%	-79.6%	-79.6%	-47.8%	-38.5%	-79.6%	-38.5%	-47.8%	-75.0%	-39.5%	-48.2%	-79.6%
BBB Total															
Pre 2006	-69.1%	-54.6%	-82.9%	-69.1%	-82.9%	-56.8%	-41.7%	-28.6%	-82.9%	-28.6%	-41.7%	-69.1%	-54.6%	-42.3%	-82.9%
2006	-76.2%	-53.3%	-91.5%	-76.2%	-91.5%	-79.6%	-41.7%	-38.5%	-91.5%	-38.5%	-41.7%	-76.2%	-54.6%	-42.3%	-91.5%
2007	-76.2%	-53.3%	-91.5%	-76.2%	-79.6%	-79.6%	-41.7%	-38.5%	-79.6%	-38.5%	-41.7%	-76.2%	-53.3%	-42.3%	-79.6%
Post 2007	-69.1%	-54.6%	-82.9%	-69.1%	-82.9%	-56.8%	-41.7%	-28.6%	-82.9%	-28.6%	-41.7%	-69.1%	-54.6%	-42.3%	-82.9%
Unspecified Vintage	-76.2%	-53.3%	-91.5%	-76.2%	-79.6%	-79.6%	-41.7%	-38.5%	-79.6%	-38.5%	-41.7%	-76.2%	-54.6%	-42.3%	-79.6%
BB Total															
Pre 2006	-69.1%	-54.6%	-82.9%	-69.1%	-82.9%	-56.8%	-40.5%	-28.6%	-82.9%	-28.6%	-40.5%	-69.1%	-54.6%	-42.3%	-82.9%
2006	-76,2%	-54.6%	-91.5%	-76.2%	-91.5%	-79.6%	-40.5%	-38.5%	-91.5%	-38.5%	-40.5%	-76.2%	-54.6%	-42.3%	-91.5%
2007	-76.2%	-54.6%	-91.5%	-76.2%	-79.6%	-79.6%	-40.5%	-38.5%	-79.6%	-38.5%	-40.5%	-76.2%	-54.6%	-42.3%	-79.6%
Post 2007	-69.1%	-54.6%	-82.9%	-69.1%	-82.9%	-56.8%	-40.5%	-28.6%	-82.9%	-28.6%	-40.5%	-69.1%	-54.6%	-42.3%	-82.9%
Unspecified Vintage	-76.2%	-54.6%	-91.5%	-76.2%	-79.6%	-79.6%	-40.5%	-38.5%	-79.6%	-38.5%	-40.5%	-76.2%	-54.6%	-42.3%	-79.6%
B Total															
Pre 2006	-69.1%	-54.6%	-82.9%	-69.1%	-82.9%	-56.8%	-40.5%	-28.6%	-82.9%	-28.6%	-40.5%	-69.1%	-54.6%	-42.3%	-82.9%
2006	-76.2%	-54.6%	-91.5%	-76.2%	-91.5%	-79.6%	-40.5%	-38.5%	-91.5%	-38.5%	-40.5%	-76.2%	-54.6%	-42.3%	-91.5%
2007	-76.2%	-54.6%	-91.5%	-76.2%	-79.6%	-79.6%	-40.5%	-38.5%	-79.6%	-38.5%	-40.5%	-76.2%	-54.6%	-42.3%	-79.6%
Post 2007	-69.1%	-54.6%	-82.9%	-69.1%	-82.9%	-56.8%	-40.5%	-28.6%	-82.9%	-28.6%	-40.5%	-69.1%	-54.6%	-42.3%	-82.9%
Unspecified Vintage	-76.2%	-54.6%	-91.5%	-76.2%	-79.6%	-79.6%	-40.5%	-38.5%	-79.6%	-38.5%	-40.5%	-76.2%	-54.6%	-42.3%	-79.6%
<b td="" total<=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td>															
Pre 2006	-69.1%	-54.6%	-82.9%	-69.1%	-82.9%	-56.8%	-40.5%	-28.6%	-82.9%	-28.6%	-40.5%	-69.1%	-54.6%	-42.3%	-82.9%
2006	-76.2%	-54.6%	-91.5%	-76.2%	-91.5%	-79.6%	-40.5%	-38.5%	-91.5%	-38.5%	-40.5%	-76.2%	-54.6%	-42.3%	-91.5%
2007	-76.2%	-54.6%	-91.5%	-76.2%	-79.6%	-79.6%	-40.5%	-38.5%	-79.6%	-38.5%	-40.5%	-76.2%	-54.6%	-42.3%	-79.6%
Post 2007	-69.1%	-54.6%	-82.9%	-69.1%	-82.9%	-56.8%	-40.5%	-28.6%	-82.9%	-28.6%	-40.5%	-69.1%	-54.6%	-42.3%	-82.9%
Unspecified Vintage	-76.2%	-54.6%	-91.5%	-76.2%	-79.6%	-79.6%	-40.5%	-38.5%	-79.6%	-38.5%	-40.5%	-76.2%	-54.6%	-42.3%	-79.6%
NR Total															
Pre 2006	-69.1%	-54.6%	-82.9%	-69.1%	-82.9%	-56.8%	-40.5%	-28.6%	-82.9%	-28.6%	-40.5%	-69.1%	-54.6%	-42.3%	-82.9%
2006	-76.2%	-54.6%	-91.5%	-76.2%	-91.5%	-79.6%	-40.5%	-38.5%	-91.5%	-38.5%	-40.5%	-76.2%	-54.6%	-42.3%	-91.5%
2007	-76.2%	-54.6%	-91.5%	-76.2%	-79.6%	-79.6%	-40.5%	-38.5%	-79.6%	-38.5%	-40.5%	-76.2%	-54.6%	-42.3%	-79.6%
Post 2007	-69.1%	-54.6%	-82.9%	-69.1%	-82.9%	-56.8%	-40.5%	-28.6%	-82.9%	-28.6%	-40.5%	-69.1%	-54.6%	-42.3%	-82.9%
Unspecified Vintage	-76.2%	-54.6%	-91.5%	-76.2%	-79.6%	-79.6%	-40.5%	-38.5%	-79.6%	-38.5%	-40.5%	-76.2%	-54.6%	-42.3%	-79.6%

Appendix 8: Global Market Shock - Securitized Products (Severe) (Cont.)

	ABS					CMBS								
	Autos	Credit Cards	Student Loans	ABS CDS	Credit Başket	Index Tranches	Other / Unspecified	Cash Non- Agency CMBS	CMBS CDS	CMBS CDO	Credit Basket	Index Tranches	Whole Loans	Other / Unspecified
Relative MV Shock Ba	sed on Currer	it Rating (%)												
AAA Total								ļ						r
Pre 2006	-7.3%	-13.7%	-17.8%	-17.8%	-17.8%	-8.0%	-17.8%	-18.9%	-26.4%	-34.3%	-26.4%	-26.4%	-18.4%	-34.3%
2006	-7.3%	-13.7%	-18.5%	-18.5%	-18.5%	-8.0%	-18.5%	-18.9%	-26.4%	-34.3%	-26.4%	-26.4%	-22.1%	-34.3%
2007	-7.8%	-18.3%	-19.8%	-19.8%	-19.8%	-8.0%	-19.8%	-18.9%	-26.4%	-34.3%	-26.4%	-26.4%	-22.1%	-34.3%
Post 2007	-7.3%	-13.7%	-17.8%	-17.8%	-17.8%	-8.0%	-17.8%	-18.9%	-26.4%	-34.3%	-26.4%	-26.4%	-18.4%	-34.3%
Unspecified Vintage	7.8%	-18.3%	-19.8%	-19.8%	-19.8%	-8.0%	-19.8%	-18.9%	-26.4%	-34.3%	-26.4%	-26.4%	~22.1%	-34.3%
AA Total														
Pre 2006	-17.8%	-33.1%	-28.9%	-33.1%	-33.1%	-8.0%	-33.1%	-48.1%	-58.4%	-75.9%	-58.4%	-58.4%	-18.4%	-75.9%
2006	-17.8%	-33.1%	-38.0%	-38.0%	-38.0%	-8.0%	-38.0%	-48.1%	-58. 4 %	-75.9%	-58.4%	-58.4%	-22.1%	-75.9%
2007	-19.0%	-39.4%	-38.2%	-39.4%	-39.4%	-8.0%	-39.4%	-48.1%	-58.4%	-75.9%	-58.4%	-58.4%	-22.1%	-75.9%
Post 2007	-17.8%	-33.1%	-28.9%	-33.1%	-33.1%	-8.0%	-33.1%	-48.1%	-58.4%	-75.9%	-58.4%	-58.4%	-18.4%	-75.9%
Unspecified Vintage	-19.0%	-39.4%	-38.2%	-39.4%	-39.4%	-8.0%	-39.4%	-48.1%	-58.4%	-75.9%	-58.4%	-58.4%	-22.1%	-75.9%
A Total														
Pre 2006	-19.4%	-33.7%	-35.4%	-35.4%	-35.4%	-8.0%	-35.4%	-59.7%	-58.1%	-75.5%	-58.1%	-58.1%	-18.4%	-75.5%
2006	-19.4%	-33.7%	-37.5%	-37.5%	-37.5%	-8.0%	-37.5%	-59.7%	-58.1%	-75.5%	-58.1%	-58.1%	-22.1%	-75.5%
2007	-20.7%	-40.0%	-45.6%	-45.6%	-45.6%	-8.0%	-45.6%	-59.7%	-58.1%	-75.5%	-58.1%	-58.1%	-22.1%	-75.5%
Post 2007	-19.4%	-33.7%	-35.4%	-35,4%	-35.4%	-8.0%	-35.4%	-59.7%	-58,1%	-75.5%	-58.1%	-58.1%	-18.4%	-75.5%
Unspecified Vintage	~20.7%	~40.0%	-45.6%	-45.6%	-45.6%	~8.0%	-45.6%	-59.7%	-58.1%	-75.5%	-58.1%	~58.1%	~22.1%	~75.5%
BBB Total								Ì						
Pre 2006	-18.7%	-46.3%	-35.4%	-46.3%	-46.3%	-8.0%	-46,3%	-65.1%	-59.7%	-77.6%	-59.7%	-59.7%	-18.4%	-77.6%
2006	-18.7%	-46.3%	-37.5%	-46.3%	-46.3%	-8.0%	-46.3%	-65.1%	-59.7%	-77.6%	-59.7%	-59.7%	-22.1%	-77.6%
2007	-20.0%	-55.1%	-45.6%	-55.1%	-55.1%	-8.0%	-55.1%	-65.1%	-59.7%	-77.6%	-59.7%	-59.7%	-22.1%	-77.6%
Post 2007	-18.7%	-46.3%	-35.4%	-46.3%	-46.3%	-8.0%	-46.3%	-65.1%	-59.7%	-77.6%	-59.7%	-59.7%	-18.4%	-77.6%
Unspecified Vintage	-20.0%	-55.1%	-45.6%	-55.1%	-55.1%	-8.0%	-55.1%	-65.1%	-59.7%	-77.6%	-59.7%	-59.7%	-22.1%	-77.6%
BB Total														
Pre 2006	-26.2%	-46.3%	-35.4%	-46.3%	-46.3%	-8.0%	-46,3%	-65,1%	-59.7%	-77.6%	-59.7%	-59.7%	-18.4%	-77.6%
2006	-26.2%	-46.3%	-37.5%	-46.3%	-46.3%	-8.0%	-46.3%	-65.1%	-59.7%	-77.6%	-59.7%	-59,7%	-22.1%	-77.6%
2007	-28.0%	-55.1%	-45.6%	-55.1%	-55.1%	-8.0%	-55.1%	-65.1%	-59.7%	-77.6%	-59.7%	-59.7%	-22.1%	-77.6%
Post 2007	-26.2%	-46.3%	-35.4%	-46.3%	-46.3%	-8.0%	-46.3%	-65.1%	-59.7%	-77.6%	-59.7%	-59.7%	-18.4%	-77.6%
Unspecified Vintage	-28.0%	-55.1%	-45.6%	-55.1%	-55.1%	-8.0%	-55.1%	-65.1%	-59.7%	-77.6%	-59.7%	-59.7%	-22.1%	-77.6%
											<u> </u>			
B Total Pre 2006	-26.2%	-46.3%	-35.4%	-46.3%	-46.3%	-8.0%	-46.3%	-65.1%	-59.7%	-77.6%	-59.7%	-59.7%	-18.4%	-77.6%
2006	-26.2%	-46.3%	-37.5%	-46.3%	-46.3%	-8.0%	-46.3%	-65.1%	-59.7%	-77.6%	-59.7%	-59.7%	-18.4%	-77.6%
2006	-28.0%	-46.3% -55.1%	-37.5% -45.6%	-46.3%	-46.3% -55.1%	-8.0%	-46.3%	-65.1%	-59.7%	-77.6%	-59.7%	-59.7%	-22.1%	-77.6%
Post 2007	-26.2%	-46.3%	-35.4%	-46.3%	-46.3%	-8.0%	-46.3%	-65.1%	-59.7%	-77.6%	-59.7%	-59.7%	-18.4%	-77.6%
Unspecified Vintage	-28.0%	-55.1%	-45.6%	-46.3%	-55.1%	-8.0%	-55.1%	-65.1%	-59.7%	-77.6%	-59.7%	-59.7%	-22.1%	-77.6%
_	-28.070	-55.170	-43.0%	-33.170	-55.170	-8.074	-55.176	-03.170	-33.7%	1 -77.0%	-33.770	-33.770	1 -22.176	-77.070
<b td="" total<=""><td></td><td>1</td><td>OF 40/</td><td>1 45 00/</td><td>1 40 00/</td><td></td><td>1 45.00/</td><td></td><td>no ma.</td><td>1</td><td></td><td></td><td>1</td><td>77.50</td>		1	OF 40/	1 45 00/	1 40 00/		1 45.00/		no ma.	1			1	77.50
Pre 2006	-26.2%	-46.3%	-35.4%	-46.3%	-46.3%	-8.0%	-46.3%	-65.1%	-59.7%	-77.6%	-59.7%	-59.7%	-18.4%	-77.6%
2006	-26.2%	-46.3%	-37.5%	-46.3%	-46.3%	-8.0%	-46.3%	-65.1%	-59.7%	-77.6%	-59.7%	-59.7%	-22.1%	-77.6%
2007	-28,0%	-55.1%	-45.6%	-55.1%	-55.1%	-8.0%	-55.1%	-65.1%	-59.7%	-77.6%	-59.7%	-59.7%	-22.1%	-77.6%
Post 2007 Unspecified Vintage	-26.2% -28.0%	-46.3% -55.1%	-35.4% -45.6%	-46.3% -55.1%	-46.3% -55.1%	-8.0% -8.0%	-46.3% -55.1%	-65.1% -65.1%	-59.7% -59.7%	-77.6% -77.6%	-59.7% -59.7%	-59.7% -59.7%	-18.4% -22.1%	-77.6% -77.6%
_	25.070	33.270	1510,0	1 30.170		0.070	1 33.2,0	1 20.27		1 ,,,,,,,,	33.7,0	J.,,,0		
NR Total	25.20	45.70/	3E 497	45 70/	45 207	n co/	46.707	CE 201	ED 30/	77.00	EC 32/	FC 707	10.00	77.50
Pre 2006	-26.2%	-46.3%	-35.4%	-46.3%	-46.3%	-8.0%	-46.3%	-65.1%	-59.7%	-77.6%	-59.7%	-59.7%	-18.4%	-77.6%
2006	-26.2%	-46.3%	-37.5%	-46.3%	-46.3%	-8.0%	-46.3%	-65.1%	-59.7%	-77.6%	-59.7%	-59.7%	-22.1%	-77.6%
2007	-28.0%	-55.1%	-45.6%	-55.1%	-55.1%	-8.0%	-55.1%	-65.1%	-59.7%	-77.6%	-59.7%	-59.7%	-22,1%	-77.6%
Post 2007	-26.2%	-46.3%	-35.4%	-46.3%	-46.3%	-8.0%	-46.3%	-65.1%	-59.7%	-77.6%	-59.7%	-59.7%	-18.4%	-77.6%
Unspecified Vintage	-28.0%	-55.1%	-45.6%	-55.1%	-55.1%	-8.0%	-55.1%	-65.1%	-59.7%	-77.6%	-59.7%	-59.7%	-22.1%	-77.6%

Appendix 8: Global Market Shock - Securitized Products (Severe) (Cont.)

	Corporate	e CDO / CLO	Ware	house	
	CLO	Other/ Unspecified	Total Size	Total Protection	Other / Unspecified
Relative MV Shock Bas	sed on Curren	Charles of the Control of the Contro	en til en programme til en		e Procedy and place in Marchen and in Adhannes of the first
AAA Total					·
Pre 2006	-17.7%	-2.7%	-18.4%	18.4%	-2.7%
2006	-17.7%	-2.7%	-22.1%	22.1%	-2.7%
2007	-17.7%	-2.7%	-22.1%	22.1%	-2.7%
Post 2007	-17.7%	-2.7%	-18.4%	18.4%	-2.7%
Unspecified Vintage	-17.7%	-2.7%	-22.1%	22.1%	-2.7%
AA Total					
Pre 2006	-56.1%	-2.7%	-18.4%	18.4%	-2,7%
2006	-56.1%	-2.7%	-22.1%	22.1%	-2.7%
2007	-56.1%	-2.7%	-22.1%	22.1%	-2.7%
Post 2007	-56.1%	-2.7%	-18.4%	18.4%	-2.7%
Unspecified Vintage	-56.1%	-2.7%	-22.1%	22.1%	-2.7%
A Total	-				
A Total Pre 2006	-82.3%	-2.7%	-18.4%	18.4%	-2.7%
2006	-82.3%	-2.7%	-18.4%	22.1%	-2.7%
2007	-82.3%	-2.7%	-22.1%	22.1%	-2.7%
Post 2007	-82.3%	-2.7%	-18.4%	18.4%	-2.7%
Unspecified Vintage	-82.3%	-2.7%	-22.1%	22.1%	-2.7%
	G2.370	2.770	Andre A./O	22.170	2.770
BBB Total	-85.9%	-43.9%	-18.4%	18.4%	-43.9%
Pre 2006 2006		-43.9%		22.1%	
2007	-85.9%	-43.9%	-22.1%		-43.9% -43.9%
2007 Post 2007	-85.9% -85.9%	-43.9%	-22.1% -18.4%	22.1% 18.4%	-43.9% -43.9%
Unspecified Vintage	-85.9%	-43.9%	-18.4%	22.1%	-43.9%
		, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			10.070
BB Total Pre 2006	-87.4%	-43.9%	-18.4%	18.4%	-43.9%
2006	-87.4%	-43.9%	-22.1%	22.1%	-43.9%
2007	-87.4%	-43.9%	-22.1%	22.1%	-43.9%
Post 2007	-87.4%	-43.9%	-18.4%	18.4%	-43.9%
Unspecified Vintage	-87.4%	-43.9%	-22.1%	22.1%	-43.9%
		141475			1-1471
B Total		1			
Pre 2006	-87.4%	-43.9%	-18.4%	18.4%	-43.9%
2006	-87.4%	-43.9%	-22.1%	22.1%	-43.9%
2007 Post 2007	-87.4%	-43.9%	-22.1%	22.1%	-43.9%
Unspecified Vintage	-87.4% -87.4%	-43.9% -43.9%	-18.4% -22.1%	18.4% 22.1%	-43.9% -43.9%
	-07.476	-43.370	-22,1/0		-43.370
<b td="" total<=""><td>67.46</td><td>43.00</td><td>40.404</td><td>10.40/</td><td>42.00/</td>	67.46	43.00	40.404	10.40/	42.00/
Pre 2006	-87.4%	-43.9%	-18.4%	18.4%	-43.9%
2006 2007	-87.4% -87.4%	-43.9% -43.9%	-22.1% -22.1%	22.1% 22.1%	-43.9% -43.9%
2007 Post 2007	-87.4%	-43.9% -43.9%		18.4%	
Unspecified Vintage	-87.4%	-43.9%	-18.4% -22.1%	22.1%	-43.9% -43.9%
	U, . 7/6				73.5/0
NR Total	97.401	43.00/	10.40/	10.40/	42.00/
Pre 2006	-87.4%	-43.9%	-18.4%	18.4%	-43.9%
2006 2007	-87.4%	-43.9%	-22.1%	22.1%	-43.9%
2007 Post 2007	-87.4% -87.4%	-43.9% -43.9%	-22.1% -18.4%	22.1% 18.4%	-43.9% -43.9%
Unspecified Vintage	-87.4%	-43.9%	-18.4%	22.1%	-43.9% -43.9%
ousbecilied Autrage	-07.470	-43.976	~∠∠. 1 70	ZZ.170	1 -43.976

Appendix 8: Global Market Shock - Municipals (Severe)

	Spread Widening (bps)
Bonds	
ААА	3.0
AA	23.0
Α	107.0
BBB	277.0
BB	277.0
В	277.0
<b< td=""><td>277.0</td></b<>	277.0
NR	277.0
Loans	
AAA	3.0
AA	23.0
Α	107.0
BBB	277.0
ВВ	277.0
В	277.0
<b< td=""><td>277.0</td></b<>	277.0
NR	277.0
CDS	
AAA	3.0
AA	23.0
Α	107.0
ВВВ	277.0
ВВ	277.0
В	277.0
<b< td=""><td>277.0</td></b<>	277.0
NR	277.0
Indices	
AAA	185.5
AA	185.5
Α	185.5
ВВВ	185.5
ВВ	185.5
В	185.5
<b< td=""><td>185.5</td></b<>	185.5
NR	185.5
Other / Unspecified Munis	
AAA	3.0
AA	23.0
A	107.0
ВВВ	277.0
BB	277.0
В	277.0
<b< td=""><td>277.0</td></b<>	277.0
NR	277.0

Appendix 8: Global Market Shock - Agencies (Severe)

OAS Widening (bps)

US Residential Agency Products

OS Residential Agency I roducts
IOs
POs
Other CMOs
Pass-Throughs
Agency Debt/Debentures
IOS Index
POS Index
MBX Index
Other Agency Derivatives
TBA's
Reverse Mortgages
Residential Other / Unspecified

160.0	
20.0	
50.0	
40.0	
20.0	
160.0	
20.0	
40.0	
50.0	
40.0	
80.0	
50.0	

US Commercial Agency Products

Cash Agency CMBS
Agency CMBS Derivatives
Commercial Other / Unspecified

50.0	
50.0	
50.0	

Non-US Agency Products

	 ,	
AAA		
AA		
Α		
ввв		
ВВ		
В		
B <b< td=""><td></td><td></td></b<>		
NR		

50.0
65.0
75.0
125.0
150.0
250.0
300.0
300.0

Appendix 9: House Price Extrapolation

House Price Index Extrapolation

For house prices, extrapolate from the last period of the scenarios (Q4, 2016) using the following:

2016+: Long-run house price appreciation rate of 70 basis points over inflation.

Inflation

2016 - 2018: Congressional Budget Office's projection of 2.2 percent per year.

2019 +: Congressional Budget Office's projection of 2.3 percent per year.

Appendix 10: Data Notes

Data Notes

Sources for data through 2013:Q3 (as released through 10/25/2013). The 2013:Q3 values of variables marked with an asterisk (*) are projected.

U.S. real GDP growth*: Percent change in real Gross Domestic Product at an annualized rate, Bureau of Economic Analysis.

U.S. nominal GDP growth*: Percent change in nominal Gross Domestic Product at an annualized rate, Bureau of Economic Analysis.

U.S. real disposable income growth*: Percent change in nominal disposable personal income divided by the price index for personal consumption expenditures at an annualized rate, Bureau of Economic Analysis.

U.S. nominal disposable income growth*: Percent change in nominal disposable personal income at an annualized rate, Bureau of Economic Analysis.

U.S. unemployment rate: Quarterly average of monthly data, Bureau of Labor Statistics.

U.S. CPI inflation*: Percent change in the Consumer Price Index at an annualized rate, Bureau of Labor Statistics.

U.S. 3-month Treasury rate: Quarterly average of 3-month Treasury bill secondary market rate discount basis, Federal Reserve Board.

U.S. 5-year Treasury yield: Quarterly average of the yield on 5-year U.S. Treasury bonds, constructed for FRB/U.S. model by Federal Reserve staff based on the Svensson smoothed term structure model; see Lars E. O. Svensson (1995), "Estimating Forward Interest Rates with the Extended Nelson-Siegel Method," *Quarterly Review*, no. 3, Sveriges Riksbank, pp. 13–26.

U.S. 10-year Treasury yield: Quarterly average of the yield on 10-year U.S. Treasury bonds, constructed for FRB/U.S. model by Federal Reserve staff based on the Svensson smoothed term structure model; see Lars E. O. Svensson (1995), "Estimating Forward Interest Rates with the Extended Nelson-Siegel Method," *Quarterly Review,* No. 3, Sveriges Riksbank, pp. 13-26.

U.S. BBB corporate yield: Quarterly average of the yield on 10-year BBB-rated corporate bonds, constructed for FRB/U.S. model by Federal Reserve staff using a Nelson-Siegel smoothed yield curve model; see Charles R. Nelson and Andrew F. Siegel (1987), "Parsimonious Modeling of Yield Curves," *Journal of Business*, vol. 60, pp. 473-89. Data prior to 1997 is based on the WARGA database. Data after 1997 is based on the Merrill Lynch database.

U.S. mortgage rate: Quarterly average of weekly series of Freddie Mac data.

U.S. prime rate: Quarterly average of monthly series, Federal Reserve Board.

U.S. Dow Jones Total Stock Market (Float Cap) Index: End of quarter value, Dow Jones.

U.S. House Price Index*: CoreLogic, index level, seasonally adjusted by Federal Reserve staff.

U.S. Commercial Real Estate Price Index*: From the Financial Accounts of the United States, Federal Reserve Board (Z.1 release); the series corresponds to the data for price indexes: Commercial Real Estate Price Index (series FI075035503.Q).

U.S. Market Volatility Index (VIX): Chicago Board Options Exchange, converted to quarterly by using the maximum value in any quarter.

Euro area real GDP growth*: Staff calculations based on Statistical Office of the European Communities via Haver, extended back using ECB Area Wide Model dataset (ECB Working Paper series no. 42).

Euro area inflation: Staff calculations based on Statistical Office of the European Community via Haver.

Developing Asia real GDP growth*: Staff calculations based on Chinese National Bureau of Statistics via CEIC; Indian Central Statistical Organization via CEIC; Bank of Korea via Haver; Census and Statistics Department of Hong Kong via CEIC; and Taiwan Directorate-General of Budget, Accounting, and Statistics via CEIC.

Developing Asia inflation: Staff calculations based on Chinese National Bureau of Statistics via CEIC; Indian Ministry of Statistics and Programme Implementation via Haver; Labour Bureau of India via CEIC; National Statistical Office of Korea via CEIC; Census and Statistic Department of Hong Kong via CEIC; and Taiwan Directorate-General of Budget, Accounting, and Statistics via CEIC.

Japan real GDP growth*: Cabinet Office via Haver.

Japan inflation: Ministry of Internal Affairs and Communications via Haver.

U.K. real GDP growth: Office for National Statistics via Haver.

U.K. inflation: Staff calculations based on Office for National Statistics (uses Retail Price Index to extend series back to 1960) via Haver.

Exchange rates: Bloomberg.



Dodd-Frank Stress Tests Summary Instructions and Guidance

November 26, 2013

Accompanying Order No. 2013-OR-FNMA-2,

Order No. 2013-OR-FHLMC-2, and

Order No. 2013-OR-B-2

Federal Housing Finance Agency

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Introduction

Section 165(i)(2) of the Dodd-Frank Act requires certain financial companies with total consolidated assets of more than \$10 billion, and which are regulated by a primary federal financial regulatory agency, to conduct annual stress tests to determine whether the companies have the capital necessary to absorb losses as a result of adverse economic conditions. The Federal Housing Finance Agency (FHFA) is the primary federal financial regulator of Fannie Mae, Freddie Mac, and the twelve Federal Home Loan Banks (Banks) referred to herein

as each of the Banks (any of the Banks singularly, Bank; Fannie Mae and Freddie Mac collectively, the Enterprises; the Enterprises and the Banks collectively, regulated entities; any of the regulated entities singularly, regulated entity).

While each of the regulated entities currently has total consolidated assets of more than \$10 billion, the final rule expressly retains the Director's discretion to require any regulated entity that falls below the \$10 billion threshold to conduct the stress test.

The Enterprises' capital positions, supported and restricted by the Senior Preferred Stock Purchase Agreements with the Department of the Treasury are unique. Nonetheless, the Enterprises incorporate capital into their models for new business and to determine adequate returns (among other things). FHFA expects the Enterprises to have

processes and procedures for managing their businesses notwithstanding Treasury's support. Therefore, the rule and these instructions apply equally to the Enterprises and the Banks.

FHFA's final rule implementing the Dodd-Frank Act stress testing requirements sets forth the basic requirements for implementing the Dodd-Frank Stress Tests and reporting the results. FHFA anticipates supplementing the rule annually with reporting schedules and such additional Orders, instructions and guidance as may be necessary.

This document presents the general instructions and guidance that each regulated entity is expected to follow in conducting stress tests and reporting and publishing results under the rule.

General instructions and guidance are provided relating to:

- Scenario assumptions;
- Reporting and timing;
- Stress test process governance;
- Use of stress test results;
- Incomplete data;
- Evaluation of stress test processes

Dodd-Frank Stress Test Scenarios

For purposes of the Dodd-Frank Stress Test, the regulated entities are required to submit the results of stress tests based on three scenarios: Baseline, Adverse, and Severely Adverse. Assumptions for the variables in each separate scenario may be found in the attachments to the Order.

The initial stress tests are based on portfolios as of September 30, 2013. The planning horizon for the stress test is nine quarters starting with the fourth quarter of 2013 and extending through the fourth quarter of 2015. A year of scenario assumptions beyond the nine-quarter planning horizon is provided and may be utilized, if needed. Historical data is provided in the event that models require that information.

FHFA expects each regulated entity to use those scenario variables that are relevant to the entity's line of business and that are consumed by the entity's models. However, FHFA expects each regulated entity to apply all of the relevant global market shocks provided, with the exception of the counterparty default scenario component which is required for the Enterprises but optional for the Banks. The regulated entities are expected to indicate which scenario variables are included in their stress tests in their reports to FHFA and the Federal Reserve Board of Governors (Board).

Global Market Shock Assumptions

The global market assumptions provided by FHFA are to be applied to the regulated entities trading securities, available-for-sale-securities and other fair value assets as of September 30, 2013 for the adverse and severely adverse stress test.

The result of the global market shock is to be taken as an instantaneous loss and reduction of capital in the first quarter of the planning horizon. The regulated entities should not assume a related decline in portfolio positions as a result of these market shock losses. The global market shock should be treated as an add-on that is exogenous to the macroeconomic and financial market environment specified in the supervisory stress scenarios. The regulated entities should assume no recoveries of the losses generated by the global market shock over the nine quarters. The capital impact of the global market shock is carried over the planning horizon.

Counterparty Default Scenario Component

The Enterprises are required to perform the counterparty default scenario component of the global market shocks, while the component is optional for the Banks. The counterparty default scenario component of the global market shocks should be treated as an add-on to the macroeconomic and financial market scenarios specified in the FHFA's supervisory adverse and severely adverse scenarios. The counterparty default scenario component involves an instantaneous and unexpected default of the regulated entity's largest counterparty across the regulated entity's securities lending, repurchase/reverse repurchase agreements (collectively Securities Financing Transactions or SFTs) and derivative exposures, and the potential losses and effects on capital associated with such a default. The regulated entity should identify their largest counterparty by the counterparty that represents the largest total

net stressed loss if the counterparty defaulted on its obligations.

Net stressed losses for each counterparty are calculated after applying the instantaneous market shock to any non-cash SFT assets (securities/collateral) posted or received, and, for derivatives, to the value of the trade position and non-cash collateral exchanged. All estimated losses from the counterparty default scenario component should be assumed to occur instantaneously and should be reported in the initial quarter of the planning horizon.

More detailed instructions for implementing other assumptions follow:

House Prices

The House Price Index assumptions provided by FHFA describe the path of national house prices. FHFA expects each regulated entity to extrapolate the national house price path beyond the nine quarters using the assumptions provided in the attachments to the Order.

FHFA expects each regulated entity to translate the national house price path in each scenario to regional house price paths as appropriate for each regulated entity's models and to interpolate the house price paths to accommodate the frequency of data required by their models.

Missing Interest Rate Series and Other Missing Variables

Regulated entities should develop assumptions for interest rate series and other variables that their models consume but that FHFA does not provide and interpolate those series to accommodate the frequency of data required by their models.

Balance Sheet Evolution

The regulated entities should also make the necessary assumptions for rolling their balance sheets forward through the nine-quarter projection period. Each entity's assumptions should reflect its reasonable expectations of future business and conform to its strategic plans. Additionally, the Enterprises should ensure that the size and composition of their books of business during the stress test are consistent with the goals in FHFA's Conservatorship Scorecard.

Capital Actions

For capital actions, the Banks should take into account their actual capital actions as of the end of the calendar quarter preceding the first quarter of the nine-quarter planning horizon. For each succeeding quarter, they should either assume payment of stock dividends equal to those paid in the year ending at the end of the first quarter of the planning horizon, or, follow any established rules they have for dividends payments.

The Banks should either assume that they do not redeem or repurchase any capital instrument over the planning horizon or that their capital actions will accord with their established capital plans.

They should also assume that they will redeem all mandatorily redeemable capital stock as per their usual practice unless restricted from doing so by FHFA actions.

Finally, they should assume that they will cease dividend payments, capital redemptions, or repurchases (as applicable) when retained earnings fall to zero.

The Enterprises should comply with the terms of the Senior Preferred Stock Agreements, as amended, to determine the level of dividends to pay over the planning horizon.

FHFA will review those assumptions for reasonableness and consistency with the assumptions used by other regulated entities. In all cases, FHFA may require resubmission where it deems assumptions unacceptable.

Other-than-temporary-impairments and Estimated AMA Losses

FHFA expects the Banks to use the common platform for estimating other-than-temporary impairments on Private Label Securities in each stress test scenario. For estimating AMA losses, the Banks are expected to use their existing modeling processes and may use the common platform.

FHFA Scenarios - Enterprises

In 2013, the Enterprises are required to conduct additional FHFA-required stress tests (the "FHFA scenarios"), as they have in the past, in conjunction with the initial implementation of the Dodd-Frank Stress Tests. Next year, the Enterprises will be required to conduct only the Dodd-Frank Stress Tests.

Reporting Format and Timing

The Enterprises must submit results of the Baseline, Adverse, and Severely Adverse scenarios to FHFA and the Board by February 5 (30 days after required reporting dates for financial institutions with \$50 billion or more of assets) and publish results

of only the Severely Adverse scenario between April 15 and April 30. The Banks are to report results of the Baseline, Adverse, and Severely Adverse scenarios to FHFA and the Board by April 30 (30 days after required reporting dates for financial institutions with less than \$50 billion of assets) and publish results of only the Severely Adverse scenario between July 15 and July 30.

The results of a regulated entity's analysis for each scenario should encompass all potential losses and other impacts to net income and capital that the regulated entity might experience under the scenarios. In all cases, regulated entities should substantiate that their results are consistent with the specified macroeconomic and financial environment, and that the components of their results are internally consistent within each scenario.

The regulated entities are required to report the results to FHFA and the Board using the Dodd Frank Act (DFA) schedules for nonpublic disclosure provided in Attachment 1. DFA schedules for public disclosure are provided in Attachment 2.

The regulated entities also are required to submit qualitative information describing the methodologies, including any simplifying or other assumptions used to produce the estimates, as well as any other information necessary to fully support the reasonableness of the stress test results.

Each regulated entity must submit its results and any supporting information to FHFA through a secure site. The Enterprises must use the secure server. The Banks must use the secure bank portal.

Stress Test Governance

The board of directors of each regulated entity or a designated committee thereof is responsible for reviewing and approving policies and procedures established to comply with the rule. The board should also receive and review the results of the stress tests for compliance with the rule and established policies and procedures. Senior management of each regulated entity is responsible for establishing and testing controls. Senior management and each member of the board of directors are to receive a summary of the stress test results.

Use of Stress Test Results

The rule requires that each regulated entity take the results of the annual stress test into account in making any changes, as appropriate, to its capital structure (including the level and composition of capital); its exposures, concentrations, and risk positions; any plans for recovery and resolution; and to improve overall risk management. Consultation with FHFA supervisory staff is expected in making such improvements. If a regulated entity is under FHFA conservatorship, any post-assessment actions would require FHFA's prior approval.

Results should include effects on capital as required under the Dodd-Frank Act stress testing rule. Specifically, and in accordance with the rule, each regulated entity must calculate how each of the following is affected during each quarter of the stress test planning horizon, for each scenario:

 Potential losses, pre-provision net revenues, allowance for loan losses,

- and future pro forma capital positions over the planning horizon; and
- Capital levels and capital ratios, including regulatory capital and net worth, each Bank's leverage and permanent capital ratios, and any other capital ratios, as specified by FHFA.

Incomplete Data

All regulated entities are required to report all data elements in the attached FHFA DFA schedules. Failure to submit complete data to FHFA in a timely manner may require resubmission of data or any other remedy or penalty authorized under the Federal Housing Enterprises Financial Safety and Soundness Act of 1992, as amended (12 U.S.C. 4501 et seq.) (Safety and Soundness Act) and the Federal Home Loan Bank Act, as amended (12 U.S.C. 1421 through 1449) (Bank Act).

Evaluation of Stress Test Processes

FHFA will focus particular attention on the processes surrounding the implementation of the scenarios to ensure that these processes are robust and that they capture and stress key vulnerabilities and idiosyncratic risks facing the firm; and that the translation of the scenario into loss, revenue, and post-stress capital projections is conceptually sound and implemented in a well-controlled manner. FHFA will evaluate the extent to which stress testing processes at the regulated entities adhere to the regulatory principles outlined in Appendix 1. Failure to follow these principles in a timely manner constitutes a basis for objection to results, which may result in monetary penalties, revocation of publication or other remedy or penalty, authorized under the Safety and Soundness Act and the Bank Act.

Appendix 1: Regulatory Expectations for a Stress Testing Process

A regulated entity's stress testing process should adhere to the following principles:

Principle 1: The regulated entity has a sound risk measurement and management infrastructure that supports the identification, measurement, assessment, and control of all material risks arising from its exposures and business activities.

- A satisfactory stress testing process requires (1) a comprehensive risk identification process, and (2) complete and accurate measurement and assessment of all material risks.
- A regulated entity should measure or assess the full spectrum of risks that face the regulated entity, using both quantitative and qualitative methods, where applicable.

- The regulated entity should have data capture and retention systems that allow for the input, use, and storage of information required for sound risk identification and measurement and to produce reliable inputs for assessments of capital adequacy.
- Quantitative processes for measuring risks should meet supervisory expectations for model effectiveness and

be supported by robust model development, documentation, validation, and overall model governance practices. Both qualitative and quantitative processes for assessing risk should be transparent, repeatable, and reviewable by an independent party.

• Any identified weaknesses in risk measures used as inputs to the stress testing process should be documented and reported to relevant parties, with an assessment of the potential impact of risk-measurement weaknesses on the reliability of the stress test results.

Principle 2: The regulated entity has effective processes for translating risk measures into estimates of potential losses over a range of stressful scenarios and environments and for aggregating those estimated losses across the regulated entity.

• Stress tests should include methodologies that generate estimates of potential losses for all material risk exposures, one of which should be an enterprise-wide stress test using scenario analysis. Methodologies should be

- complementary, not suffer from common limitations, and minimize reliance on common assumptions.
- Using the loss estimation methodologies for its various risk exposures, a regulated entity should develop consistent and repeatable processes to aggregate its loss estimates on an enterprise-wide basis.
- A regulated entity should demonstrate that its loss estimation tools are developed using sound modeling approaches, appropriate for the manner in which they are being employed, and that the most relevant limitations are clearly identified, well documented, and appropriately communicated.
- A regulated entity should recognize that its loss projections are estimates and should have a good understanding of the uncertainty around those estimates, including the potential margin of error and the sensitivity of the estimates to changes in inputs and key assumptions.

Principle 3: The regulated entity has a clear definition of available capital resources and an effective process for estimating available capital resources (including any projected revenues) over the same range of stressful scenarios and environments used for estimating losses.

• Management and the Board of directors should understand the lossabsorption capabilities of the components of the regulated entity's capital base, and maintain projection methodologies for each of the capital components included in relevant capital adequacy metrics.

- In estimating available capital resources, a regulated entity will need to consider not only its current positions and mix of capital instruments, but also how its capital resources may evolve over time under varying circumstances and stress scenarios.
- As part of a comprehensive enterprisewide stress testing program, projections of pre-provision net revenue (PPNR) should be consistent with balance sheet and other exposure assumptions used for related loss estimation. Projections should estimate all key elements of PPNR, including net interest income, non-interest income, and non-interest expense at a level of granularity consistent with material revenue and expense components.
- A regulated entity should demonstrate that its capital resource estimation tools are developed using sound modeling approaches, appropriate for the manner in which they are being employed, and that the most relevant limitations are clearly identified, well documented, and appropriately communicated.
- A regulated entity should recognize that its projections of capital resources are estimates and should have a good understanding of the uncertainty around those estimates, including the potential margin of error and the sensitivity of the estimates to changes in inputs and key assumptions.

Principle 4: The regulated entity has processes for bringing together estimates of losses and capital resources to assess the combined impact on capital adequacy in relation to the regulated entity's stated goals for the level and composition of capital.

- A regulated entity should have a comprehensive and consistently executed process for combining loss, resource, and balance sheet estimates to assess the baseline and post-stress impact of those estimates on capital measures.
- A regulated entity should calculate and use several capital measures that represent both leverage and risk at specified time horizons under both baseline and stressful conditions, consistent with its capital policy framework. Measures should include quarterly estimates for the impact on capital and leverage ratios as well as other capital and risk measures useful in assessing overall capital adequacy.
- The processes for bringing together estimates of losses and capital resources should ensure that appropriately stressful conditions over the regulated entity's planning horizon have been incorporated to properly address the institutions' unique vulnerabilities.
- The processes should provide for the presentation of any information that may have material bearing on the regulated entity's capital adequacy assessment, including all relevant risks and strategic

factors, as well as key uncertainties and process limitations.

Principle 5: The regulated entity has a comprehensive capital policy and robust capital planning practices for establishing capital goals, determining appropriate capital levels and composition of capital, making decisions about capital actions, and maintaining capital contingency plans.

Capital Policy

- A capital policy is defined as a regulated entity's written assessment of the principles and guidelines used for capital planning, capital issuance, and usage and distributions, including internal capital goals, the quantitative or qualitative guidelines for dividend and stock repurchase decisions, the strategies for addressing potential capital shortfalls, and the internal governance procedures around capital policy principles and guidelines.
- A regulated entity should establish capital goals aligned with its risk appetite and risk profile as well as expectations of stakeholders, providing specific targets for the level and composition of capital. The regulated entity should ensure that maintaining its internal capital goals will allow it to continue its operations under stressful conditions.
- The capital policy should describe the decision making processes regarding capital goals, the level and composition of capital, capital actions, and capital contingency plans, including an explanation of the roles and responsibilities of key decision makers and

- information and analysis used to make decisions.
- The regulated entity should outline in its policy specific capital contingency actions it would consider to remedy any current or prospective deficiencies in its capital position, including any triggers and escalation procedures. The policy should also include a detailed explanation of the circumstances in which it will reduce or suspend a dividend or repurchase program, or will not execute a previously planned capital action.
- A regulated entity should establish a minimum frequency with which its capital plan is reevaluated (at least annually). In addition, a regulated entity should review its capital policy at least annually to ensure it remains relevant and current.

Capital Planning Practices

- At regular intervals, a regulated entity should compare the estimates of baseline and post-stress capital measures (see Principle 4) to the capital goals established in the capital policy for purposes of informing capital decisions.
- For capital decisions, consideration should be given to any information that may have material bearing on the regulated entity's capital adequacy assessment, including all relevant risks and strategic factors, key uncertainties, and limitations of the stress test.
- Assessments of capital adequacy and decisions about capital should be supported by high-quality data and information, informed by current and relevant analysis, and subject to challenge

by senior management and the Board of directors.

- Periodically, the regulated entity should conduct a thorough assessment of its capital contingency strategies, including their feasibility under stress, impact, timing, and potential stakeholder reactions.
- A regulated entity should administer its capital planning activities and capital decision processes in conformance with its policy framework, documenting and justifying any divergence from policy.

Principle 6: The regulated entity has robust internal controls governing capital adequacy process components, including policies and procedures, change control, model validation and independent review, comprehensive documentation, and review by internal audit.

- The internal control framework should encompass the entire stress test, including the risk measurement and management systems used to produce input data, the models and other techniques used to estimate loss and resource estimates, the process for making capital adequacy decisions, and the aggregation and reporting framework used to produce management and board reporting. The set of control functions in place should provide confirmation that all aspects of the stress test are functioning as intended.
- Policies and procedures should ensure a consistent and repeatable process and provide transparency to third parties for their understanding of a regulated entity's stress test processes and practices. Policies

- and procedures should be comprehensive, relevant to their use in the stress test, periodically updated and approved, and cover the entire stress test and all of its components.
- Specific to the stress test, a regulated entity should have internal controls that ensure the integrity of reported results and that all material changes to the stress test and its components are appropriately documented, reviewed, and approved. A regulated entity should have controls to ensure that management information systems are robust enough to support stress tests with sufficient flexibility to run ad hoc analysis as needed.
- Expectations for validation and independent review for components of the stress test are consistent with existing supervisory guidance on model risk management. Models should be independently validated or otherwise reviewed in line with model risk management and model governance expectations.
- A regulated entity should have clear and comprehensive documentation for all aspects of its stress test, including its risk measurement and management infrastructure, loss- and resource-estimation methodologies, the process for making capital decisions, and efficacy of control and governance functions.
- A regulated entity's internal audit should play a strong role in evaluating the stress test and its components. A full review of the capital adequacy process component should be done by audit periodically to ensure that as a whole the

stress test is functioning as expected and in accordance with the regulated entity's policies and procedures. Internal audit should review the manner in which stress test deficiencies are identified, tracked, and remediated.

Principle 7: The regulated entity has effective board and senior management oversight of the stress test, including periodic review of the regulated entity's risk infrastructure and loss and resource estimation methodologies; evaluation of capital goals, assessment of the appropriateness of stressful scenarios considered, regular review of any limitations and uncertainties in all aspects of the stress test, and approval of capital decisions.

- The Board of directors should make informed decisions on capital adequacy for its regulated entity by receiving sufficient information detailing the risks the regulated entity faces, its exposures and activities, and the impact that loss and resource estimates may have on its capital position.
- Information provided to the board about capital adequacy should be framed against the capital goals established by the regulated entity and by obligations to external stakeholders, and consider capital adequacy for the regulated entity with respect to the current circumstances as well as on a pro forma, post-stress basis.
- The information the board of directors reviews should include a representation of key limitations, assumptions, and uncertainties within the stress test, enabling the board to have the perspective

to effectively understand and challenge reported results. The board should take action when weaknesses in the stress test are identified, giving full consideration to the impact of those weaknesses in their capital decisions.

- Senior management should ensure that all weaknesses in the stress test are identified, as well as key assumptions, limitations, and uncertainties, and evaluate them for materiality (both individually and collectively). Senior management also should have remediation plans for any weaknesses affecting stress test reliability or results.
- Using appropriate information, senior management should make informed recommendations to the Board of directors about the regulated entity's capital, including capital goals and distribution decisions. Senior management should include supporting information to highlight key assumptions, limitations, and uncertainties in the stress test that may affect capital decisions.
- A regulated entity should appropriately document the key decisions about capital adequacy—including capital actions—made by the Board of directors and senior management, and describe the information used to make those decisions.

Attachment 1: FHFA DFA Reporting Schedules (Non-Public)

Scenario Schedule Cover Sheet										
Each regulated entity is expected to provide input data for all the tabs in this spreadsheet.										
Institution Name:										
Date of Data Submission:										
Institution Contact Name:										
Institution Contact Phone Number:										
Institution Contact Email Address:										

Supplied Scenario Variables

(Please indicate which scenarios were used in your model by checking the appropriate box:)

Domestic Variables	International Variables
Real GDP Growth	☐ Euro Area Real GDP Growth
Nominal GDP Growth	☐ Euro Area Inflation
Real Disposable Income Growth	☐ Euro Area Bilateral Dollar Exchange Rate (\$/euro)
Nominal Disposable Income Growth	Developing Asia Real GDP Growth
Unemployment Rate	Developing Asia Inflation
CPI Inflation Rate	Developing Asia Bilateral Dollar Exchange Rate (F/UDS, indes, base = 2000,Q1)
3-month Treasury Yield	☐ Japan Real GDP Growth
5-year Treasury Yield	☐ Japan Inflation
10-year Treasury Yield	☐ Japan Bilateral Dollar Exchange Rate (yen/USD)
BBB Corporate Yield	U.K. Real GDP Growth
☐ Mortgage Rate	U.K. Inflation
Prime Rate	U.K. Bilaeral Dollar Exchange Rate (USD/pound)
Dow Jones Total Stock Market Index	
House Price Index	
Commercial Real Estate Price Index	
Market Volatility Index (VIX)	
Private Label Securities (PLS) or Non-Agency Prices for Residential Mortgage-backed Securities (RMBS), Assetbased Securities (ABS), Commercial Mortgage-backed Securities (CMBS) and other collateral*	
Agency Securities Option-Adjusted Spreads (OAS)*	
Municipal Securities*	
Counterparty Default Risk**	
*Note: These are mandatory variables required by the Order for all Reg	ulated Entities
**Note: This is a mandatory variable required by the Order for the Ente	rprises
For variables not used, please provide a brief explanation belo	w as to why it was not used:
Variable Name	Explanation
1	
2	
3	
4	
5	

Scenario Variables Beyond Those Supplied

Baseline Scenario (additional variables used beyond those supplied)											

Variable		
Number	Variable Name	Variable Definition
1		
2		
<i>3</i>		
4		
5		

Adverse Scenario (additional variables used beyond those supplied)

Variable		
Number	Variable Name	Variable Definition
1		
2		
3		
4		
5		

Severely Adverse Scenario (additional variables used beyond those supplied)

Variable		
Number	Variable Name	Variable Definition

1

2

3

4 5

Baseline

Spread Assumptions

Spread to Benchmark

	_ Actual				Projected						
Category	Benchmark	3Q 2013	Q1	Q2	Q3	Q4	Q5	Q6	Q7	Q8	Q9
Example: Advance	3-Month LIBOR	10.0	10.0	10.0	10.0	15.0	15.0	15.0	15.0	15.0	15.0

Variables Used Beyond Those Supplied

Actual					1					
Variable Name	3Q 2013	Q1	Q2	Q3	Q4	Q5	Q6	Q7	Q8	Q9

Forward Curve

	Actual									
Maturity	3Q 2013	Q1	Q2	Q3	Q4	Q5	Q6	Q7	Q8	Q9
3-Month Treasury		0.1	0.1	0.1	0.1	0.2	0.4	0.6	0.8	1.1
6-Month										
1 year										
2 year										
5 year Treasury		1.8	2	2.1	2.2	2.3	2.4	2.6	2.7	2.8
10 year Treasury		2.8	2.9	3	3.1	3.3	3.4	3.5	3.7	3.8
15 year										
30 year										

House Price Index

(NOTE: For printing purposes dates only goes to Jul-14. However, the underlying excel spreadsheet collects 30 years of data.)

Actual				Projected							
Region	3Q 2013	Oct-13	Nov-13	Dec-13	Jan-14	Feb-14	Mar-14	Apr-14	May-14	Jun-14	Jul-14

Region 1

Region 2

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Adverse

Spread Assumptions

Spread to Benchmark

		Actual					Projected				
Category	Benchmark	3Q 2013	Q1	Q2	Q3	Q4	Q5	Q6	Q7	Q8	Q9
Example: Advance	3-Month LIBOR	10.0	10.0	10.0	10.0	15.0	15.0	15.0	15.0	15.0	15.0

Variables Used Beyond Those Supplied

	Actual				Projected					
Variable Name	3Q 2013	Q1	Q2	Q3	Q4	Q5	Q6	Q7	Q8	Q9

Forward Curve

	Actual				F	rojected				
Maturity	3Q 2013	Q1	Q2	Q3	Q4	Q5	Q6	Q7	Q8	Q9
3-Month Treasury		0.1	0.1	0.1	0.1	0.1	0.1	0.1	0.1	0.1
6-Month										
1 year										
2 year										
5 year Treasury		2.7	3.3	3.9	4.5	4.6	4.5	4.4	4.2	4
10 year Treasury		3.5	4.2	5	5.7	5.8	5.7	5.5	5.3	5.1
15 year										
30 year										

House Price Index

(NOTE: For printing purposes dates only goes to Jul-14. However, the underlying excel spreadsheet collects 30 years of data.)

	Actual					Projected					
Region	3Q 2013	Oct-13	Nov-13	Dec-13	Jan-14	Feb-14	Mar-14	Apr-14	May-14	Jun-14	Jul-14

Region 1

Region 2

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Severely Adverse

Spread Assumptions

Spread to Benchmark

		Actual					Projectea				
Category	Benchmark	3Q 2013	Q1	Q2	Q3	Q4	Q5	Q6	Q7	Q8	Q9
Example: Advance	3-Month LIBOR	10.0	10.0	10.0	10.0	15.0	15.0	15.0	15.0	15.0	15.0

Variables Used Beyond Those Supplied

	Actual 3Q 2013 Q1				P	rojected				
Variable Name	3Q 2013	Q1	Q2	Q3	Q4	Q5	Q6	Q7	Q8	Q9

Forward Curve

	Actual				Pi	ojected				
Maturity	3Q 2013	Q1	Q2	Q3	Q4	Q5	Q6	Q7	Q8	Q9
3-Month Treasury		0.1	0.1	0.1	0.1	0.1	0.1	0.1	0.1	0.1
6-Month										
1 year										
2 year										
5 year Treasury		0.8	0.6	0.6	0.6	0.6	0.6	0.6	0.6	0.6
10 year Treasury		1	1	1.1	1.1	1.3	1.3	1.4	1.5	1.6
15 year										
30 year										

House Price Index

 $(\textit{NOTE: For printing purposes dates only go to \textit{Jul-14. However, the underlying excel spreadsheet collects 30 years of data.})$

		Actual				P	rojectea					
Re	gion	3Q 2013	Oct-13	Nov-13	Dec-13	Jan-14	Feb-14	Mar-14	Apr-14	May-14	Jun-14	Jul-14
Pogion 1												

Region 1 Region 2

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		Most									
Inc	come Statement (BASE)	Recent Quarter	Q1	Q2	Q3	Q4	Q5	Q6	Q7	Q8	Q9
	<u> </u>										
	Interest Income:	9 (9)									
1	Advances	200									
2	Whole loans held for portfolio	è									
3	Investment Securities	B 8 5									
4 5	Fed Funds Other Interest Income	2									
5 6	Total Interest Income	## X 101.									
U	Total Interest income	ADDIT THOSE									
	Interest Expense:	200									
7	CO Bonds	i é									
8	Discount Notes										
9	Member Deposits	8 0 2									
10	Other Interest Expense										
11	Total Interest Expense	3									
12	Net interest income			uran mu		Separation	September 1			**********	po par control
13	Provision (reversal) for credit losses on mortgage loans	1									
14	Net Interest Income after mortgage loan loss provis	sion	A Day Continue				111441×7			e (Statement and	
15	Derivatives gains (losses)										
16	Gains (losses) on securities	97 8 40									
17	Total net gain (loss) on changes in fair value	50 000 000									
18	Total OTTI credit charge	8 8									
19	Other gains (losses)	e e									
20	Operating expenses										
21	Other expenses	¥ 5									
22	Income (loss) before assessments				经金额			Te Sweet		er jaar de seel jare	
			13000	THE STATE OF THE S	基础 图图		gradinger Van Hotod	4.66	2852		
23	Total assessments										
24	Net Income (Loss)									English (Pagisa) Amerikan Pagisa (Pagisa)	

Balance Sheet (BASE)	Most Recent Quarter	Q1	Q2	Q3	Q4	Q5	Q6	Q7	Q8	Q9
ASSETS 1 Advances 2 Investment Securities 3 Mortgage Loans 4 Allowance for loan losses 5 Fed Funds 6 Other assets 7 Total assets										
LIABILITIES 8 CO bonds 9 Discount notes 10 Member deposits 11 Other liabilities 12 Total liabilities										
CAPITAL 13 Class B capital stock 14 Class A capital stock 15 Capital stock pre-conversion 16 Retained earnings (unrestricted) 17 Retained earnings (restricted) 18 Accumulated other comprehensive income (los	s)									
20 Total liabilities and capital				2.4						

<u>Ca</u>	pital Roll Forward (BASE)	Most Recent Quarter	Q1	Q2	Q3	Q4	Q5	Q6	Q7	Q8	Q9
1 2 3 4 5 6	CAPITAL Beginning Capital Net Income Less: Dividends Other Capital Actions Change in AOCI Other	the distribution of the di									
7	Ending Capital										
8 <u>Ca</u>	Regulator Capital pital Ratios	amen of the later later.									
9 10 11	Regulatory Capital Leverage Capital Permanent Capital	ger over des en son son son son son									

		Most									
		Recent									
	Credit (BASE)	Quarter	Q1	Q2	Q3	Q4	Q5	Q6	Q7	Q8	Q9
		i i									
	CREDIT EXPENSES	9									
1	Provision for credit losses	100									
	PLS CREDIT QUALITY										
2	Principal	İ									
3	Principal writedown	¥ ¥									
4	Balance										
5	Credit support										
	COLINITED DADTY CDEDIT										
	COUNTERPARTY CREDIT	5									
6	Unsecured credit	2									
7	Unsecured derivative counterparty exposure	5									
8	Payment from private mortgage insurers										

Income Statement (ADVERSE)	Most Recent Quarter	Q1	Q2	Q3	Q4	Q5	Q6	Q 7	Q8	Q9
Interest Income: 1 Advances 2 Whole loans held for portfolio 3 Investment Securities 4 Fed Funds 5 Other Interest Income 6 Total Interest Income	er can constant and the present that were that were that were settled and the settle									
Interest Expense: 7 CO Bonds 8 Discount Notes 9 Member Deposits 10 Other Interest Expense 11 Total Interest Expense	es the section was the section was the section and the section was the section with the section was the section was the section was the section was the section with the section will be section with the section was the section w									
12 Net interest income			No.							
13 Provision (reversal) for credit losses on mortgage loans14 Net Interest income after mortgage loan loss provis										5.7.51 (2.7.1)
 15 Derivatives gains (losses) 16 Gains (losses) on securities 17 Total net gain (loss) on changes in fair value 18 Total OTTI credit charge 19 Other gains (losses) 	And the second second second second second									
20 Operating expenses21 Other expenses	PA - regar angula - pan- regarda - 2000 a									
22 Income (loss) before assessments23 Total assessments24 Net Income (Loss)										

Balance Sheet (ADVERSE)	Most Recent Quarter	Q1	Q2	Q3	Q4	Q5	Q6	Q7	Q8	Q9
ASSETS 1 Advances 2 Investment Securities 3 Mortgage Loans 4 Allowance for loan losses 5 Fed Funds 6 Other assets 7 Total assets										
LIABILITIES 8 CO bonds 9 Discount notes 10 Member deposits 11 Other liabilities 12 Total liabilities										
CAPITAL 13 Class B capital stock 14 Class A capital stock 15 Capital stock pre-conversion 16 Retained earnings (unrestricted) 17 Retained earnings (restricted) 18 Accumulated other comprehensive income (loss	S)									
20 Total liabilities and capital	10-1									

<u>Ca</u>	pital Roll Forward (ADVERSE)	Most Recent Quarter	Q1	Q2	Q3	Q4	Q5	Q6	Q7	Q8	Q9
1 2 3 4 5 6	CAPITAL Beginning Capital Net Income Less: Dividends Other Capital Actions Change in AOCI Other	A mouther, cell and 1944 1974 1974 1974 1974 1974 1974 1974									
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9 10 11	Regulatory Capital Leverage Capital Permanent Capital	55 CPC 951 S-4 2511 Nam 549***									

	Credit (ADVERSE)	Most Recent Quarter	Q1	Q2	Q3	Q4	Q 5	Q6	Q7	Q8	Q9
1	CREDIT EXPENSES Provision for credit losses	20 CO 100 CO 100 EV REP 100 EV RE									
2 3 4 5	Principal writedown Balance	**************************************									
6 7 8	Unsecured derivative counterparty exposure	The control of the co									

Global Market Shock (Adverse)

Q1 Loss

Private Label Securities (PLS) or Non-Agency Prices for Residential Mortgage-

- 1 backed Securities (RMBS), Asset-based Securities (ABS), Commercial Mortgage-backed Securities (CMBS) and other collateral
- 2 Agency Securities Option-Adjust Spread
- 3 Municipal Securities

78218

Investment Securities and Other Fair Value Asset

(*Credit ratings should be as of September 30, 2013)

Chana)	Grand Total	Non- Agenty Prime	Sub- prime	Option ARMS	Other AltA	Unspec Non- Prime	HELOC	RMBS CDO	RMBS CDS	Credit Basket	PrimeX	ABX/TABX	Prime Whole Loans	Non-Prime Whole Loans	European RMBS	Other / Unspecified
MM) tal	\$0	\$Q	50	, sa	50	\$0	\$0	S0	, so	, s o	SO.	30	50		so.	\$0
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	50 50											 			-	
007	: so															
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cified Vintage	50															
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007	50.															
cified Vintage	SO	and the second	oyaanan	L Carrier and American	l nasesonpesserie	L SECON CITY 4 - III	L Control conserve	\$1506.531 <u>4.754</u> .000	E PSCARONI CONSUMER	L	I SERVINOS	Longous growners	L Same consistence	Handadari Arian da taria.	L	RECEIPERS THE SECOND SEC
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Investment Securities and Other Fair Value Assets Securitized Products (Adverse)

(*Credit ratings should be as of September 30, 2013)

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Trading and Other Fair Value Assets Schedule

Agencies (Adverse)

	MV (\$MM)	Proft/Loss
US Residential Agency Products		
1Os		
POs		
Other CMOs		
Pass-Throughs		
Agency Debt/Debentures		
IOS Index		
POS Index		
MBX Index		
Other Agency Derivatives		
TBA's		
Reverse Mortgages		
Residential Other / Unspecified		
Total	\$0	\$0
US Commercial Agency Products	5	
Cash Agency CMBS		
Agency CMBS Derivatives		
Commercial Other / Unspecified		
Total	50	\$0 '-

Non-US Agency Products		r
AAA		
AA		
A		
BBB		
ВВ		
В		
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NR		
Total	\$0 .	\$0

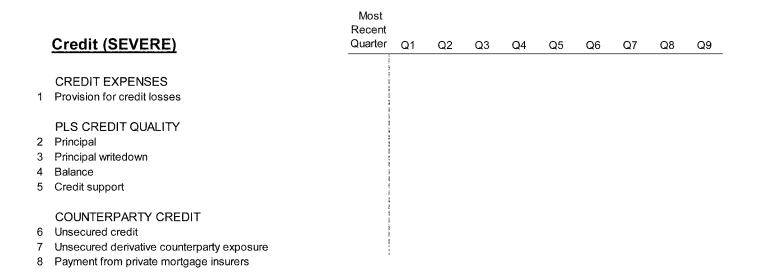
Trading and Other Fair Value Assets Munis (Adverse)

					Profit/(Loss) from
	MV* (\$MM)	Profit/(Loss) from a Widening in Spreads		MV* (\$MM)	a Widening in Spreads
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AAA			AAA		
AA			AA		
A			Α		
BBB			ввв		
BB			BB		
В			В		
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NR			NR		
Bonds Total	· 50 ·	50	Indices Total	\$0	\$0
1M			1M		
SM	1		3M		
6M	4		6M		
9M			9M	1	
1Y			1Y		
2Y			2Y		
3Y			3Ý		
5Y			5Y	4	
7 Y			7Y		
104			10Y		
157			15Y		
20Y			20Y		
30Y			30Y		
Bonds Total	50	50	Indices Total	SO.	50
oans			Other / Unspecified Munis	,	
AAA	<u> </u>		AAA		
AA			AA		
A			A		
BBB			ввв		
ВВ			8B		
В			В		
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NR			NR		
Loans Total	\$6	50	Other / Unspecified Munis Total	\$0	· \$0
1M			101		
31/4			3M		
6M			6M		
9M)			9ML		
17			17		
2Y .			2Y		
ЭY			3Y	4	
5Y			5 Y		
77			7Y	1	
107			107		
15Y			15V		
207			20Y	2	
30 Y	1		BOY		
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19			1ÿ	90	\$0°
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10Y 15Y	Se	So		50	

		Most									
۱	nome Statement (SEVERE)	Recent Quarter	0.4	00	00	0.4	0.5	00	07	00	00
ine	come Statement (SEVERE)	Quarter	Q1	Q2	Q3	Q4	Q5	Q6	Q7	Q8	Q9
	Interest Income:	and the door									
1	Advances	3									
2	Whole loans held for portfolio	š.									
3	Investment Securities	1									
4	Fed Funds	3									
5	Other Interest Income	1									
6	Total Interest Income										
	Interest Expense:	97.0									
7	CO Bonds										
8	Discount Notes	1									
9	Member Deposits	3									
10	Other Interest Expense	8									
11	Total Interest Expense	10 May 100									
12	Net interest income										
13	Provision (reversal) for credit losses on mortgage loans	100									
14	Net interest income after mortgage loan loss provis	sion						i daya.			7
15	Derivatives gains (losses)	210									
16	Gains (losses) on securities										
17	Total net gain (loss) on changes in fair value	9									
18	Total OTTI credit charge	9									
19	Other gains (losses)	i									
00		201									
20	Operating expenses	5									
21	Other expenses	ž									
22	Income (loss) before assessments										
23	Total assessments										
201	Net-Income (Loss)		central francisco			hin tren	esta Centarita da		restax	1755574	
(41)	Hermonie (F099)	nskapata	/S4953647				10.200 (4.47)				35257k30

	Most Recent									
Balance Sheet (SEVERE)	Quarter	Q1	Q2	Q3	Q4	Q5	Q6	Q7	Q8	Q9
ASSETS 1 Advances 2 Investment Securities 3 Mortgage Loans 4 Allowance for loan losses 5 Fed Funds 6 Other assets 7 Total assets	3 m m									
LIABILITIES 8 CO bonds 9 Discount notes 10 Member deposits 11 Other liabilities 12 Total liabilities	to any tien and the second on the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of									
CAPITAL 13 Class B capital stock 14 Class A capital stock 15 Capital stock pre-conversion 16 Retained earnings (unrestricted) 17 Retained earnings (restricted) 18 Accumulated other comprehensive income (loss) 19 Total capital	s)									
20 Total liabilities and capital								Man 7		

<u>Ca</u>	pital Roll Forward (SEVERE)	Most Recent Quarter	Q1	Q2	Q3	Q4	Q5	Q6	Q7	Q8	Q9_
1 2 3 4 5 6	CAPITAL Beginning Capital Net Income Less: Dividends Other Capital Actions Change in AOCI Other	es unidad de per une de ser une des une An une des des des me									
8	Ending Capital Regulator Capital pital Ratios	TO AND AND AND AND AND AND AND AND AND AND									
9 10 11	Regulatory Capital Leverage Capital Permanent Capital	NATE OFFICE AND AND METS FROM ALL									



Global Market Shock (Severe)

Q1 Loss

Private Label Securities (PLS) or Non-Agency Prices for Residential Mortgage-

- 1 backed Securities (RMBS), Asset-based Securities (ABS), Commercial Mortgage-backed Securities (CMBS) and other collateral
- 2 Agency Securities Option-Adjust Spread
- 3 Municipal Securities

Investement Securities and Fair Value Trading Assets Securitized Products (Severe)

FHLBank Dodd-Frank Stress Test Template (Disclosure to FHFA ONLY)

(*Credit ratings should be as of September 30, 2013)

		Non-	275/3/19/2/20	ALCOHOL: NAME OF	0 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	Unspec		13139 - 14139 - 13149 - 14139 - 1		RMBS			Prime	Non-Prime		Harang si Kibbin (Hill Hillian Maria Kaba	1
	Grand Total	Agency Prime	Sub- prime	Option	Other AltA	Non- Prime	HELOC	RMBS CDO	RMBS CDS	Credit	Primay	ABX / TABX	Whole	Whole	European RMBS	Other/ Unspecified	R Su
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Pre 2006 2006	50 50				 	 			50 \$0	 			 	 		 	96 90	├	 	50 50	}	 	
2007	50								⊌ \$0 ·								S0		<u> </u>	50 50	9		
Post 2007	\$0				ļ				\$0.							-	50		1	. 50			
Inspecified Vintage	, 50	<u> </u>			<u></u>	<u></u>	L		so :					L			S0'			50			
át Collector de Colle		133 34 25	4.0	sn.	Ser		30 Sept. 30	2017 R. Cont. 1887	La Charles	1915 25462 177	Santa Area	60 PM	100 mg	100	of the second	\$0	50	C SA	50 :		0.637.199.378.00	50	A 12 3 A

Trading & Other Fair Value Assets Schedule

Agencies (Severe)

FHLBank Dodd-Frank Stress Test Template (Disclosure to FHFA ONLY)

		Proft/Loss in SK from OAS
	MV (\$MM)	Widening
US Residential Agency Products		
IOs		
POs		
Other CMOs		
Pass-Throughs		
Agency Debt/Debentures		
IOS Index		
POS Index		
MBX Index		
Other Agency Derivatives		
TBA's		
Reverse Mortgages		
Residential Other / Unspecified		
Total	\$0	\$0
US Commercial Agency Product	S	
Cash Agency CMBS		
Agency CMBS Derivatives		

Cash Agency CMBS		
Agency CMBS Derivatives		
Commercial Other / Unspecified		
Total	\$0	: 50

Non-US Agency Products

AAA AA		
AA		
A		
BBB		
ВВ		
В		
<b< th=""><th></th><th>_</th></b<>		_
NR		
Total	\$0	\$0

Trading and Other Fair Value Assets Munis (Severe)

		Profit/(Loss) in \$K			Profit/(Loss) in \$K
	MV* (\$MM)	from a Widening in Spreads		MV* (\$MM)	from a Widening in Spreads
Sonds	iviv (\$101101)	m Spieaus j	Indices	(Sivile)	Эргевиз
AAA			AAA		
AA			AA		
A			A		
BBB			ввв		
BB			BB		
В			В		
<b< td=""><td></td><td></td><td><b< td=""><td></td><td></td></b<></td></b<>			<b< td=""><td></td><td></td></b<>		
NR			NR	**	
Bonds Total 1M	\$0	\$0	Indices Total 1M	\$0	\$0
3M			3M		
6M			6M		
9M			9M		
1Y			1Y		
2Y			2Y		
3Y			3Y		
5 Y			5Y		
7Y			7 Y		
10Y			10Y		
15Y			15Y		
20Y			20Y		
30Y Bonds Total	\$0	\$0	30Y Indices Total	\$0	\$0
Borius rotar	30	ŞU	muices rotal	ŞU	30
Loans			Other / Unspecified Munis		
AAA			AAA		
AA			AA		
A			Α		
BBB			ввв		
ВВ			ВВ		
В			В		
<b< td=""><td></td><td></td><td><b< td=""><td></td><td></td></b<></td></b<>			<b< td=""><td></td><td></td></b<>		
NR			NR		<u>.</u>
Loans Total	\$0	\$0	Other / Unspecified Munis Total	\$0	\$0
1M 3M			1M 3M		
6M			6M		
9M			9M		
1Y	***		1Y		
2Y			2Y		
3Y			3Y		
5Y			5Y		
7Y			7Y		
10Y			10Y		
15Y			15Y		
20Y			20Y		
30Y		**	30Y	**	*
Loans Total	\$0	\$0	Other / Unspecified Munis Total	\$0	\$0
CDS			Grand Total		
AAA			AAA	\$0	\$0
AA			AA	\$0	\$0
Α			A	\$0	\$0
BBB			BBB	\$0	\$0
BB			BB	\$0	\$0
В			В	\$0	\$0
<b< td=""><td></td><td></td><td><b NB</b </td><td>\$0 \$0</td><td>\$0</td></b<>			<b NB</b 	\$0 \$0	\$0
NR CDS Total	\$0	\$0	NR Grand Total	\$0 \$0	\$0 \$0
1M	ŞU	30	1M	\$0	\$0 \$0
3M			3M	\$0	\$0
6M			6M	\$0	\$0
9M			9M	\$0	\$0
1Y			1Y	\$0	\$O
2Y			2Y	\$0	\$0
3Y			3Y	\$0	\$0
5 Y			5 Y	\$0	\$0
7Y			7Y	\$0	\$0
10Y			10Y	\$0	\$0
15Y			15Y	\$0	\$0
20Y			20Y	\$0	\$0
	NOTABLE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STA	1	30Y	\$0	\$0
30Y CDS Total	\$0	\$0	Grand Total	\$0	\$0

<u>Inc</u>	come Statement (BASE)	Most Recent Quarter	Q1	Q2	Q3	Q4	Q5	Q6	Q7	Q8	Q9
1 2 3 4	Interest income: Securities Mortgage loans Other Total interest income										
5 6 7 8	Interest expense: Short-term debt Long-term debt Other debt/Interest expense Total interest expense										
10 11	Net interest income Guaranty fees Other income Total revenue										
	(Provision) benefit for credit losses Total revenue after (provision) benefit for credit losses					ones .					
16	Derivatives gains (losses) Trading gains (losses) Other gains (losses)										
19	REO (foreclosed property exp.) SOP 03-3 losses, net Security impairments										
21 22 23	Administrative expenses Other expenses Pre-Tax Income (Loss)										
	Provision (benefit) for federal income taxes Extraordinary gains (losses), net of tax effect										
26	Net income (Loss)										

(\$s in billions) Balance Sheet (BASE) ASSETS 1 Cash and cash equivalents 2 Investments in securities 3 Available-for-sale, at fair value 4 Trading, at fair value 5 Mortgage loans, excluding loss allowance 6 Allowance for loan losses 7 Deferred tax assets, net of allowance	Most Recent Quarter	Q1	Q2	Q3	Q4	Q5	Q6	Q7	Q8	Q9
8 Other assets 9 Total Assets										
LIABILITIES 10 Short-term debt 11 Long-term debt 12 Debt of consolidated trusts/PCs 13 Guarantee fee obligation 14 Reserve for guaranty losses 15 Other liabilities 16 Total liabilities										
17 Minority interest CAPITAL 18 Senior preferred stock 19 Preferred stock 20 Common stock 21 Retained earnings (deficit) 22 Accumulated other comprehensive income (loss) Treasury stock 24 Total stockholders' equity (deficit)										
25 Total capital (deficit)										
26 Total liabilities, minority interest and capital										

		Most Recent									
		Quarter	Q1	Q2	Q3	Q4	Q5	Q6	Q7	Q8	Q9
<u>Ca</u>	pital Roll Forward (BASE)										
	CAPITAL										
1	Beginning capital										
2	Senior preferred Treasury draw (prior period)	į									
3	Net income	į									
4	Less: Dividends										
5	Other capital actions	į									
6	Change in AOCI	•									
7	Change in non-controlling/minority interest										
8	Other										
9	Ending capital						right the fi				

(\$s in billions) Most Recent Credit (BASE) Quarter Q1 Q2 Q3 Q4 Q5 Q6 Q7 Q8 Q9 **CREDIT EXPENSES** Credit losses REO (foreclosed property exp.) Net charge-offs 4 Provision for credit losses SOP 03-3 losses, net 6 Total credit expenses LOAN LOSS RESERVE 7 Loan loss reserve beginning balance Net charge-offs 9 Provison (benefit) for loan/guaranty losses 10 Other 11 Allowance for accrued interest receivable Allowance for accrued property taxes and insurance 13 Ending total loan loss reserve PAYMENTS FROM PRIVATE MORTGAGE INSURERS 14 MGIC 15 Radian 16 United 17 Genworth PMI 18 19 Other CREDIT QUALITY 20 Defaults (count) 21 REO acquisitions (count) 22 Average seriously delinquent loans (count) 23 Average seriously delinquent rate (%) 24 Aggregate UPB of seriously delinquent loans (\$) 25 Loan modifications (count) 26 Special Mention (count) 27 Special Mention (\$) 28 Substandard (count) 29 Substandard (\$) 30 Doubtful (count) Doubtful (\$) 31 32 Loss (count) 33 Loss (\$)

Income S	tatement (ADV	ERSE)	Most Recent Quarter	Q1	Q2	Q3	Q4	Q 5	Q6	Q7	Q8	Q9
Interest in Securitie Mortgag Other Total i	es											
	rm debt											
9 Net interes 10 Guaranty 11 Fee and f 12 Total re	fees loat income											
	n) benefit for credit losse evenue after (provisio		osses									
15 Derivative16 Trading g17 Other gain												
18 REO (fore 19 SOP 03-3 20 Security in												
22 Other exp	ative expenses enses x Income (Loss)			<u>+</u>								
	(benefit) for federal inco nary gains (losses), net o											
26 Net incor	me (Loss)								100			

1	(\$s in billions)										
		Most									
_		Recent									
<u>Ba</u>	lance Sheet (ADVERSE)	Quarter	Q1	Q2	Q3	Q4	Q5	Q6	Q7	Q8	Q9
ASS	SETS	į									
1	Cash and cash equivalents										
2	Investments in securities	į									
3	Available-for-sale, at fair value										
4	Trading, at fair value										
	Mortgage loans, excluding loss allowance	į									
	Allowance for loan losses	i									
7	Deferred tax assets, net of allowance	į									
	Other assets					000000000000000000000000000000000000000		NOTES DO	8013 (80°4)		27446.3846
. 9	Total Assets	e i de la company				5.8.4.0					
1 1 4	BILITIES										
	Short-term debt	į									
	Long-term debt	į									
	Debt of consolidated trusts/PCs										
	Guarantee fee obligation	į									
	Reserve for guaranty losses	i									
	Other liabilities	į									
16	Total liabilities								Setsion.		
		į									
17	Minority interest										
CAE	PITAL	į									
18	Senior preferred stock										
19	Preferred stock	į									
20	Common stock										
21	Retained earnings (deficit)	į									
22	Accumulated other comprehensive income (loss)	İ									
23	Treasury stock										
24	Total stockholders' equity (deficit)	į									
12-3500ax-144	THE SECTION OF THE CONTROL OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SECTION OF THE SE	Oliopellocity consists	manesyrone is was some	sumbor about non-m	and the second	ASSALASIONATORA	TOTAL STORES AND A STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE STORE OF THE	a academán na mas a	A CONTRACTOR OCCUPS TO	NEOROSE ANTONIO	a conservative and the
25	Total capital (deficit)										
102620		ES ON COURSE	DE ASSESSIONE	Projection and the	SINTMEDIO	G60646984A	443044593394	Politica de la constanta			2775448755
26	Total liabilities, minority interest and capital	i i i i i i i i i i i i i i i i i i i		Mark S	18.535.54	0.00360				GO AND	

		Most Recent									
		Quarter	Q1	Q2	Q3	Q4	Q5	Q6	Q7	Q8	Q9
<u>Ca</u>	pital Roll Forward (ADVERSE)										
	CAPITAL	!									
1	Beginning capital										
2	Senior preferred Treasury draw (prior period)	į									
3	Net income	į									
4	Less: Dividends										
5	Other capital actions	į									
6	Change in AOCI										
7	Change in non-controlling/minority interest	:									
8	Other	į									

32 Loss (count)33 Loss (\$)

Enterprise Dodd-Frank Stress Test Template (Disclosure to FHFA ONLY)

(\$s in billions) Most Recent **Credit (ADVERSE)** Quarter Q1 Q2 Q3 Q4 Q5 Q6 Q7 Q8 Q9 **CREDIT EXPENSES** Credit losses REO (foreclosed property exp.) Net charge-offs 4 Provision for credit losses 5 SOP 03-3 losses, net 6 Total credit expenses LOAN LOSS RESERVE 7 Loan loss reserve beginning balance Net charge-offs 9 Provison (benefit) for loan/guaranty losses 10 Other 11 Allowance for accrued interest receivable Allowance for accrued property taxes and insurance 13 Ending total loan loss reserve PAYMENTS FROM PRIVATE MORTGAGE INSURERS 14 MGIC 15 Radian United 16 17 Genworth 18 PMI 19 Other CREDIT QUALITY 20 Defaults (count) 21 REO acquisitions (count) 22 Average seriously delinquent loans (count) 23 Average seriously delinquent rate (%) 24 Aggregate UPB of seriously delinquent loans (\$) 25 Loan modifications (count) 26 Special Mention (count) 27 Special Mention (\$) 28 Substandard (count) 29 Substandard (\$) 30 Doubtful (count) Doubtful (\$) 31

Global Market Shock (Adverse)

Q1 Loss

Private Label Securities (PLS) or Non-Agency Prices for Residential Mortgage-

- 1 backed Securities (RMBS), Asset-based Securities (ABS), Commercial Mortgagebacked Securities (CMBS) and other collateral
- 2 Agency Securities Option-Adjust Spread
- 3 Municipal Securities
- 4 Counterparty Default Risk*
- * Please provide the name and type (eg: derivatives, repo, etc.) of the largest counterparty below:

Counterparty Name	Counterparty Type

78240

Investment Securities and Other Fair Value Asset Securitized Products (Adverse) (*Credit ratings should be as of September 30, 2013)

Enterprise Dodd-Frank Stress Test Template (Disclosure to FHFA ONLY)

_	Grand Total	Non- Agency Prime	Sub- prime	Option ARMS	Other AltA	Unspec Non- Prime	HELOC	RMBS CDO	RMBS CDS	Credit Basket	PrimeX	ABX/TABX	Prime Whole Loans	Non-Prime Whole Loans	European RMBS	Other/ Unspecified
\$MM) otal	\$0	so	Sø	\$0	so	sa	\$6	\$0_	so".	50	so -	50	\$a.	50	So	\$0
006	\$0 \$0															
2007	\$0 \$0															
ecified Vintage	50				I	L	l	<u> </u>		L				L	1	L
al 006	SO SO	30	S0	. 3 0	- 150 	50.	50	SO	50	50	50	50	50	50	50	, sa
	50															
2007	50 50				<u> </u>											<u> </u>
ecified Vintage	SO.	SCAN DAMAGNATION		of complete and market	Constitution Constitution C	ACT THE THE CONTROL	official sets of DMDs	E - C - 1000 C C C C C C C C C C C C C C C C C	8 May 247 5000 W AV 1000	Married In Land City II	TO THE TOWN OF THE PARTY.	Mart etite - Standard and a	A SECTION OF THE PERSON OF THE	TO A STATE OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE	(3-4007-40-7000-7	AND THE STATE OF STREET
006	\$0 \$0	. so	. 50	- SO	50	50	S0	\$0	So	- SO	50	50	\$0 ··	\$0	SO.	- so .
	SO.															
2007	SO So															
ecified Vintage	. 50		44000 Mazz 1950 H	l Geography (1988)	er normanisti si e	CORPORATION	TO SERVICE BASE STATES	000000000000000000000000000000000000000	STEROTOTERNO PONCTO	DOMESTICAL DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRACTOR DE LA CONTRA	12/450-60481E-90	no example examination	MINISTRALIZATION SEC	EXTECHEDISTRICT ACT	PRESE 1 FOR TURNOUS CONT.	SONTE PROMINE A C
tal 006	SO SO	50	- SO	30	SU:	ŞU	50	, se	SB	50	SD.	50	- 50	Şe	- 50	>0
	50 \$0															
2007	\$0				ļ			ļ		ļ						
ecified Vintage al	SD SO	06-16-16-25 SERV	Secondario de la companio de la companio de la companio de la companio de la companio de la companio de la companio de la companio de la companio de la companio de la companio de la companio de la companio de la companio de la companio de la companio de la companio de la companio de la companio de la companio de la companio de la companio de la companio de la companio de la companio de la companio de la companio de la companio de la companio de la companio de la companio de la companio de la companio de la companio de la companio de la companio de la companio de la companio de la companio de la companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della companio della comp	13901-1666-1669		90.554 334 375 4		TOTAL PROPERTY.	or wasted	0.000 Grades 67	04.29 0.4 25.60	100000000000000000000000000000000000000	1 251,26 2 4,466	\$0	9806866666A3865	36-16-18-48-8-20-65
006	50	SCHOOL SEC	30	(a) (3) (a) (a) (a) (a) (a) (a) (a) (a) (a) (a	AU		40		. (1985) (219	25.50	NORTH PARTY	3.39	-			
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Trading and Other Fair Value Assets Schedule

Agencies (Adverse)

	MV (\$MM)	Proft/Loss
US Residential Agency Products		
IOs		
POs		
Other CMOs		
Pass-Throughs		
Agency Debt/Debentures		
IOS Index		
POS Index		
MBX Index		
Other Agency Derivatives		
TBA's		
Reverse Mortgages		
Residential Other / Unspecified		
Total	, 50	5 0
US Commercial Agency Products	5	
Cash Agency CMBS		
Agency CMBS Derivatives		
Commercial Other / Unspecified		
Total	\$0	\$0

Total	sa sa
NR	
<b< td=""><td></td></b<>	
В	
BB	
BBB	
A	
AA	
AAA	

Trading and Other Fair Value Assets Munis (Adverse)

	MV* (\$MM)	Profit/(Loss) from a Widening in Spreads		MV* (\$MM)	Profit/(Loss) fron a Widening in Spreads
onds			Indices	5	r
AAA			AAA		
AA			AA		
A			A		
BBB			BBB		
BB			BB		
В			В		
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NR	80 200000000000000000000000000000000000		NR	4 T. TOWN TOWN TO THE OWNER.	
Bonds Total	50	, \$0	Indices Total	\$0	50
IM			1M		
3ML		<u> </u>	214		
6IVI			6M		
9M	1		9M:		
<u> 17</u>		1	1 <u>Y</u>		
2Y			2 y		<u> </u>
3Y	 		3 Y		
<u>5Y</u>			5¥		
7Y 18V					
10Y			107		
15Y	1		15Y	 	-
20Y	 		207	 	
30Y	200	40	30Y	200	
Bonds Total	\$0	\$6.	Indices Total	SO :	\$0 .
name.			Other / Unenesified Munic		
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BBB			BBB		
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В	-		B		
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NR			NR NR		
Loans Total	śo	\$a	Other / Unspecified Munis Total	50	\$0
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3M			3M		
6M			6M		
9M			9M		
17			1 Y		
2 Y			2Y		
YE			3Y		
57			5Y		
79			77		
109			10Y		
15Y			15Y		
201			207		
30Y			309		
oans Total	50	'SO ₃	Other / Unspecified Munis Total	Śű	\$0
	A 10 1013 A 102 103 103 104 104 104 104 104 104 104 104 104 104			Indiana and American	
os			Grand Total		
AAA			AAA	50	50
AA			AA	\$6	\$0.5
A.			A	90	50
BBB			ввв	90	
3B			ВВ	50	* * \$0
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Income Statement (SEVERE)	Most Recent Quarter	Q1	Q2	Q3	Q4	Q5	Q6	Q7	Q8	Q9
Interest income: Securities Mortgage loans Other Total interest income										
Interest expense: 5 Short-term debt 6 Long-term debt 7 Other debt/Interest expense 8 Total interest expense										
9 Net interest income 10 Guaranty fees 11 Other income 12 Total revenue										
 13 (Provision) benefit for credit losses 14 Total revenue after (provision) benefit for credit los 	sses									
Derivatives gains (losses)Trading gains (losses)Other gains (losses)										
18 REO (foreclosed property exp.)19 SOP 03-3 losses, net20 Security impairments										
21 Administrative expenses 22 Other expenses 23 Pre-Tax Income (Loss)						a de se				
24 Provision (benefit) for federal income taxes25 Extraordinary gains (losses), net of tax effect										
26 Net income (Loss)							*			

(\$s in billions)	Most									
Balance Sheet (SEVERE)	Recent Quarter	Q1	Q2	Q3	Q4	Q5	Q6	Q7	Q8	Q9
ASSETS 1 Cash and cash equivalents 2 Investments in securities 3 Available-for-sale, at fair value 4 Trading, at fair value 5 Mortgage loans, excluding loss allowance 6 Allowance for loan losses 7 Deferred tax assets, net of allowance 8 Other assets 9 Total Assets										
LIABILITIES 10 Short-term debt 11 Long-term debt 12 Debt of consolidated trusts/PCs 13 Guarantee fee obligation 14 Reserve for guaranty losses 15 Other liabilities 16 Total liabilities 17 Minority interest										
CAPITAL 18 Senior preferred stock 19 Preferred stock 20 Common stock 21 Retained earnings (deficit) 22 Accumulated other comprehensive income (loss) 23 Treasury stock 24 Total stockholders' equity (deficit)										
25 Total capital (deficit)					(* 1875) 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 - 1876 1 -					
26. Total liabilities, minority interest and capital										

		Most !									
		Recent									
		Quarter	Q1	Q2	Q3	Q4	Q5	Q6	Q7	Q8	Q9
_		Quartor			<u> </u>	- GK 1	- GC		- GC 1	- GO	
<u>Ca</u>	pital Roll Forward (SEVERE)										
		Ì									
	CAPITAL	ļ									
1	Beginning capital	i									
2	Senior preferred Treasury draw (prior period)	į									
3	Net income	I									
4	Less: Dividends										
5	Other capital actions	i									
6	Change in AOCI	1									
7	Change in non-controlling/minority interest	l									
8	Other										
. 9	Ending capital						V				

(\$s in billions) Most Recent **Credit (SEVERE)** Quarter Q1 Q2 Q3 Q4 Q5 Q6 Q7 Q8 Q9 **CREDIT EXPENSES** Credit losses REO (foreclosed property exp.) Net charge-offs Provision for credit losses 5 SOP 03-3 losses, net 6 Total credit expenses LOAN LOSS RESERVE 7 Loan loss reserve beginning balance Net charge-offs 9 Provison (benefit) for loan/guaranty losses 10 Other 11 Allowance for accrued interest receivable Allowance for accrued property taxes and insurance 13 Ending total loan loss reserve PAYMENTS FROM PRIVATE MORTGAGE INSURERS 14 MGIC 15 Radian 16 United 17 Genworth 18 PMI 19 Other CREDIT QUALITY 20 Defaults (count) 21 REO acquisitions (count) 22 Average seriously delinquent loans (count) 23 Average seriously delinquent rate (%) 24 Aggregate UPB of seriously delinquent loans (\$) 25 Loan modifications (count) 26 Special Mention (count) 27 Special Mention (\$) 28 Substandard (count) 29 Substandard (\$) 30 Doubtful (count) 31 Doubtful (\$)

32 Loss (count) 33 Loss (\$)

Global Market Shock (Severe)

Q1 Loss

Private Label Securities (PLS) or Non-Agency Prices for Residential Mortgage-

- 1 backed Securities (RMBS), Asset-based Securities (ABS), Commercial Mortgage-backed Securities (CMBS) and other collateral
- 2 Agency Securities Option-Adjust Spread
- 3 Municipal Securities
- 4 Counterparty Default Risk*
- * Please provide the name and type (eg: derivatives, repo, etc.) of the largest counterparty below:

Counterparty Name	Counterparty Type
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Investement Securities and Fair Value Trading Asset

Enterprises Dodd-Frank Stress Test Template (Disclosure to FHFA ONLY)

(*Credit ratings should be as of September 30, 2013)

	Grand	Non- Agency	Sub-	Option	Other	Unspec Non-				Credit			Prime Whole	Non-Prime Whole	European	Other/	RN
	Total	Prime	prime	ARMS	AltA	Prime	HELOC	RMBS CDO	RMBS CDS		PrimeX	ABX / TABX	Loans	Loans	RMBS	Unspecified	Sub
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Investement Securities and Fair Value Trading Asse

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investement Securities and Fair Value Trading Asse Securitized Products (Severe) (*Credit ratings should be as of September 30, 2013)

Enterprises Dodd-Frank Stress Test Template (Disclosure to FHFA ONLY)

Other/ Other/ MV* (\$MM)
AAA Total
Pre 2006
2006
2007
Post 2007
Unspecified 1 50 50 50 50 50 50 50 50 50 50 AA Total
Pre 2006
2007
Post 2007
Unspecified 50 50 80 50 50 56 60 \$8 \$8 \$0 \$0 - \$0 \$0 S0 50 śb 50 50 50 50 50 A Total
Pre 2006
2006
2007
Post 2007
Unspecified \$0 .50 sn. sn. so so so so - 50 - 50 - 50 - 50 - 50 - 50 so so 30 50 50 50 50 50 50 50 50 BB Total Pre 2006 2006 2007 Post 2007 Unspecifie 50 50 50 50 50 50 50 50, 50 50 50 50 50 50 S0 50 50 50 \$0° \$0 \$0 + \$0 50 \$0 \$0 S0 S8 sn so 60 50 50 BB Total Pre 2006 2006 2007 Post 2007 Unspecifie 30 50 50 50 50 50 .\$0 50 B Total
Pre 2006
2006
2007
Post 2007
Unspecified Vinta \$0 50 50 50 50 50 50 50 \$0 \$0 SQ 350 50 so so 50 3 3 3 3 3 S 50 50 50 50 50 50 <B Total
Pre 2006
2006
2007
Post 2007
Unspecifie \$0 \$0 \$6 \$6 50 . . 56 . . 56 50 50. 50 50 50 50 50 50 . 50 . 50 . 50 . 50 . 50 . 50 50 50 50 50 50 50 50 50 50 50 50 50 50 50 50 \$0 \$0 \$0 50 \$0 \$0 \$0 \$0 \$0 50 50 50 50 50 50 50 50 50 \$0 50 50 50 50 50 Profit/Loss (\$MM)

AAA Total
Pre 2006
2006
2007
Post 2007
Unspecified Vintag \$0 \$0 \$0 \$0 \$0 \$0 50 50 50 50 50 50 so so 50 50 50 50 50 50 50 50 SO SO SO ****** A Total
Pre 2006
2006
2007
Post 2007
Unspecifie 50 50 50, 50 50 50 50 SO. ; \$6 \$0 \$0 \$0 \$0 50 50 \$0. 50 50 50 50 50 50 50 50 50 50' 50' 50' 50' 50' 50' \$0 50 50 50 50 90 50 150 S0 50 50 50 99 50 50 50 50 50 50 BB Total Pre 2006 2006 2007 Post 2007 Unspecified 50 50 50 50 50 50 S0 S8 S0 S6 50 - 50 S0 . SO ' \$0 50 B Total Pre 2006 3.83.83 50 50 50 50 50 50 50; 50 50 50 50 50 50 \$0 .50 .50 .50 .50 .50 .50 \$0 \$0 \$6 \$0 50 50 50 50 50 50 50 2006 2007 Post 2007 Unspecifie \$0 \$0 \$0 \$0 \$0 \$0 \$8 \$9 \$0 \$0 \$0 \$0 50 \$0 \$0 90 50 50 \$0 sq sq 50 50 S0 2007 Post 2007 Unspecified 50 50 50 50 56 NR Total Pre 2006 2006 2007 90 50 50 50 50 50 50 50 50 50 50 50 50 50 50 50 50 50 50 \$0 ,\$6 \$0 SO SO SO Post 2007 Unspecified Vintage 50 50 SD SO SO SO

Trading & Other Fair Value Assets Schedule

Agencies (Severe)

BBB BB B <B NR Total

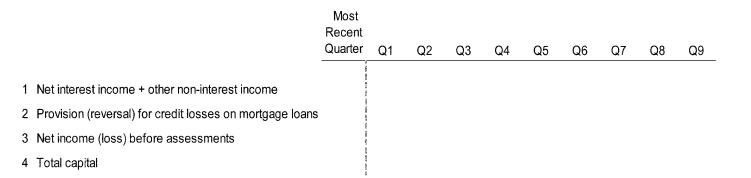
	MV (\$MM)	Proft/Loss in \$K from OAS Widening
US Residential Agency Products		
IOs		
POs		
Other CMOs		
Pass-Throughs		
Agency Debt/Debentures		
IOS Index		
POS Index		
MBX Index		
Other Agency Derivatives		
TBA's		
Reverse Mortgages		
Residential Other / Unspecified		
Total	\$0	\$0
US Commercial Agency Products	5	
Cash Agency CMBS		
Agency CMBS Derivatives		
Commercial Other / Unspecified		
Total	SO S	\$0 ,
Non-US Agency Products		
AAA		
AA		
Α		

Trading and Other Fair Value Assets Munis (Severe)

# 4.		Profit/(Loss) in \$K from a Widening			Profit/(Loss) in \$K from a Widening in
	MV* (\$MM)	in Spreads	Indices	MV* (\$MM)	Spreads
AAA			AAA		
AA			AA		
Α	·		Α		
ввв			ввв		
BB			ВВ		
В			В		
<b NR</b 			<b NR</b 		
	\$Ó	\$0	Indices Total	ŠÓ	\$0
1M	2012/2019 P. P. S. S. S. S. S. S. S. S. S. S. S. S. S.	•	1M	-	•
3M			3M		
6M			6M		
9M			9M		
19			19		
2Y 3Y			2Y 3Y	3	
5Y			51 5Y		
77			77		
10Y			10Y		
15Y			15Y		
20Y			20Y		
30Y			30Y		
Bonds Total	\$0	\$0	Indices Total	-\$0	\$0
Loans			Other / Unspecified Munis		
AAA			AAA		
AA			AA		
Α [Α		
ввв			ВВВ		
ВВ			ВВ		
В			В		
<b NR</b 			<b NR</b 		
Loans Total	\$0	\$0	Other / Unspecified Munis Total	50	\$0
1M		•	1M		•
3M			3M		
6M			6M	8	
. PMe			9M	4	
iy			14		
2Y 3Y			2Y 3Y	4	
54			57 57		
77			77		
10Y			10Y		
15Y			15Y		
20Y			20Y		
30Y			30Y		
Loans Total	\$0	\$0	Other / Unspecified Munis Total	\$0	. \$0
CDS			Grand Total		
AAA			AAA	\$0	\$0
AA			AA	\$0	\$0
A			A	\$0	\$0
BBB			BBB	\$0	\$0
BB			BB	50 60	\$0 60
B <b< td=""><td></td><td></td><td>B <b< td=""><td>\$0 \$0</td><td>\$0 \$0</td></b<></td></b<>			B <b< td=""><td>\$0 \$0</td><td>\$0 \$0</td></b<>	\$0 \$0	\$0 \$0
NR -			NR	50 .	\$0 \$0
	SO .	\$0	Grand Total	\$0	\$0
1M			1M	\$0	\$0
3M			3M	\$0	SO
6M			6M	\$0	<u>\$0</u>
9M 1y			9M 1Y	\$0 \$0	\$0 \$0
2Y			2Y	50 50	\$0
37			3 Y	\$0	SO SO
5Y		200	5Y	50	\$0
79			77	50	\$0
10Y			10Y	\$0	ŞO — illi
15Y			15Y	\$0	\$0
20Y 30Y			20Y	\$0 \$0	\$0 60
30Y CDS Total	\$0	\$0	30Y Grand Total	\$0 \$0.	\$0 \$0
TOTAL			L Station (Stat		P

Attachment 2: FHFA DFA Reporting Schedules (Public)

FHLBank Dodd-Frank Stress Test Template - SEVERE (Disclosure to the Public)



Enterprise Dodd-Frank Stress Test Template - SEVERE (Disclosure to the Public)

	(\$s in billions)										
		Most									
		Recent									
		Quarter	Q1	Q2	Q3	Q4	Q5	Q6	Q7	Q8	Q9
1	Total net revenue before provision for credit loss	es									
2	Benefit (Provision) for credit losses										
3	Net income before taxes										
4	Credit losses (\$s)										
5	Credit losses (% of average portfolio balance)										
6	Ending capital										

Credit losses are defined as charge-offs, net plus foreclosed property expenses

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[FR Doc. 2013-30356 Filed 12-24-13; 8:45 am]

BILLING CODE 8070-01-C

DEPARTMENT OF THE TREASURY

Internal Revenue Service

26 CFR Part 1

[TD 9632]

RIN 1545-BL36

Shared Responsibility Payment for Not **Maintaining Minimum Essential** Coverage; Correction

AGENCY: Internal Revenue Service (IRS), Treasury.

ACTION: Correcting amendment.

SUMMARY: This document contains corrections to final regulations (TD 9632) that were published in the Federal Register on Friday, August 30, 2013. The final regulations provide guidance to individual taxpayers on the liability under section 5000A of the Internal Revenue Code for the shared responsibility payment for not maintaining minimum essential coverage.

DATES: This correction is effective December 26, 2013 and applicable beginning August 30, 2013.

FOR FURTHER INFORMATION CONTACT: John Lovelace, at (202) 622-4960 (not a toll free number).

SUPPLEMENTARY INFORMATION:

Background

The final regulations (TD 9632) that are the subject of this correction is under section 5000A of the Internal Revenue Code.

Need for Correction

As published, the final regulations (TD 9632), August 30, 2013 (78 FR 53646), contain errors that may prove to be misleading and are in need of clarification.

List of Subjects in 26 CFR Part 1

Income taxes, Reporting and recordkeeping requirements.

Correction of Publication

Accordingly, 26 CFR part 1 is corrected by making the following correcting amendments:

PART 1—INCOME TAXES

■ Paragraph 1. The authority citation for part 1 is amended by correcting the sectional authority for § 1.5000A-4 to read in part as follows:

Authority: 26 U.S.C. 7805 * * * Section 1.5000A-3 also issued under 26 U.S.C. 5000A(e)(4).

■ Par. 2. Section 1.5000A-0 is amended by revising the entry in the table of contents for § 1.5000A-2 (b)(2)(iii) to read as follows:

§ 1.5000A-0 Table of Contents.

§1.5000A 2 Minimum essential coverage.

(b) * * * (2) * * *

(iii) Limited-benefit TRICARE programs.

■ Par. 3. Section 1.5000A-1 is amended by revising paragraphs (d)(6) and (7) to read as follows:

§ 1.5000A-1 Maintenance of minimum essential coverage and liability for the shared responsibility payment.

* * *

(d) * * *

(6) Group health insurance coverage. Group health insurance coverage has the same meaning as in section 2791(b)(4) of the Public Health Service Act (42 U.S.C. 300gg-91(b)(4)).

(7) Group health plan. Group health plan has the same meaning as in section 2791(a)(1) of the Public Health Service Act (42 U.S.C. 300gg-91(a)(1)). * * *

■ Par. 4. Section 1.5000A-2 is amended by revising paragraphs (b)(1)(iv), (b)(2)(iii), (c)(1)(i)(B), (c)(2), and the lastsentence of paragraph (d)(2) to read as follows:

§ 1.5000A-2 Minimum essential coverage.

* * (b) * * *

(1) * * *

(iv) TRICARE. Medical coverage under chapter 55 of Title 10, U.S.C., including coverage under the TRICARE program;

(2) * * *

(iii) Limited-benefit TRICARE programs. [Reserved]

(c) * * * (1) * * *

(i) * * *

(B) Any other plan or coverage offered in the small or large group market within a State; or

(2) Government-sponsored program generally not an eligible employersponsored plan. Except for the program identified in paragraph (b)(1)(vii) of this section, a government-sponsored program described in paragraph (b) of this section is not an eligible employersponsored plan.

(d) * * *

(2) Qualified health plan offered by an exchange. * * * If a territory of the United States elects to establish an Exchange under section 1323(a)(1) and (b) of the Affordable Care Act (42 U.S.C. 18043(a)(1), (b)), a qualified health plan offered by that Exchange is a plan in the individual market.

■ Par. 5. Section 1.5000A-3 is amended by revising the first sentence of paragraph (e)(4)(ii)(D), the last sentence of paragraph (e)(4)(iii), and the heading of (e)(4)(iii) Example 1 to read as follows:

§ 1.5000A-3 Exempt individuals.

* * (e) * * *

(4) * * *

(ii) * * *

(D) * * * For each individual, affordability under paragraph (e)(4) of this section is determined separately for each period described in paragraph (e)(4)(ii)(E) of this section that is less than a 12-month period. * *

(iii) * * * Unless stated otherwise, in each example the taxpayer's taxable year is a calendar year, the rate of premium growth has not exceeded the rate of income growth since 2013, and the taxpayer is ineligible for any of the exemptions described in paragraphs (a) through (d) and (f) through (j) of this section for a month.

Example 1. Unmarried individual with no dependents. * * *

■ Par. 6. Section 1.5000A-4 is amended by revising the second sentence of paragraphs (d) Example 1(ii), (d) Example 5(iii), and the third sentence of (d) Example 5(iv) to read as follows:

§1.5000A-4 Computation of shared responsibility payment.

*

(d) * * *

Example 1. * * *

(ii) * * * Under paragraph (b)(2)(i) of this section, G's flat dollar amount is \$695 (the lesser of \$695 and \$2,085 $(\$695 \times 3)). * * *$

Example 5. * * *

- (iii) * * * Under paragraph (b)(2)(i) of this section, the flat dollar amount is \$2,085 (the lesser of \$2,085 or \$2,085 (\$695 × 3)). * * *
- (iv) * * * Therefore, under paragraph (a) of this section, the shared responsibility payment imposed on S