This report to Congress is pursuant to Section 105(a) of the Emergency Economic Stabilization Act of 2008.
## Key Developments

- Dividends and Interest Received
- Capital Purchase Program
- Office of the Special Master
- AIG
- Bank Lending and Intermediation Surveys
- Term Asset-Backed Loan Facility
- Congressional Hearings

## Program Updates

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## Certification

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## Appendices

- Appendix 1 - Description of TARP Programs & How Treasury Exercises Its Voting Rights
- Appendix 2 - Making Home Affordable Servicer Performance Report
- Appendix 3 - Financial Statement
Treasury is pleased to present the Office of Financial Stability's Monthly 105(a) Report for February 2010.

The Troubled Assets Relief Program or TARP was established by Treasury pursuant to the Emergency Economic Stabilization Act of 2008 or EESA. This law was adopted on October 3, 2008 in response to the severe financial crisis facing our country. To carry out its duties, Treasury developed a number of programs under TARP to stabilize our financial system and housing market, which, together with the American Recovery and Reinvestment Act, laid the financial foundation for economic recovery.

In December 2009, the Secretary of the Treasury certified the extension of TARP authority until October 2010 as permitted under the law. The Secretary outlined a strategy for going forward that balances the capacity to respond to threats to the financial system that could undermine economic recovery with the need to exercise fiscal discipline and reduce the burden on taxpayers. This strategy has four elements:

- Wind down many existing programs.
  - The Capital Purchase Program, the Targeted Investment Program and the Asset Guarantee Program – all of which succeeded in helping to stabilize the financial system – are closed and expected to result in a positive return for taxpayers.

- New commitments will focus on three areas:
  1) Foreclosure mitigation and stabilization of the housing market;
  2) Provision of capital to small and community banks as a source of credit for small businesses; and
  3) Support for the securitization markets underlying those sectors.

- Treasury will not otherwise use remaining TARP funds unless necessary to respond to an immediate and substantial threat to the economy stemming from financial instability.

- Manage existing TARP investments in a commercial manner and dispose of them as soon as practicable.

In February 2010, the Obama Administration released the Budget of the U.S. Government for the Fiscal Year 2011 (FY2011 Budget). As reflected in the FY2011 Budget:

- The projected cost for TARP has fallen to $117 billion from the previous estimate of $341 billion. This is based on estimated total expenditures of not more than $550 billion, far less than the $700 billion originally authorized. (The Congressional Budget Office currently estimates the total cost of the TARP as $109 billion.)

This followed the Mid-Session Review of the Budget of the U.S. Government for the Fiscal Year 2010, which removed $250 billion previously placed in reserve for additional financial stabilization efforts, as confidence in the stability of our financial markets and institutions had improved dramatically throughout 2009.
Key Developments

TARP Programs

The following key developments took place in February 2010 under existing TARP programs:

- On February 10, 2010, Treasury received full payment on its $7.6 billion investment in PNC Bank, bringing the total amount of repaid TARP funds to more than $173 billion. Treasury has now received in repayments approximately 70% of the TARP funds invested in banks.

- On February 18, 2010, Treasury announced its intention to sell warrants received from Bank of America Corporation, Washington Federal, Inc., Texas Capital Bancshares, Inc., and Signature Bank. The warrant sales are anticipated throughout March and will be done through public Dutch auctions.¹

- Treasury released data through January 2010 for the Home Affordable Modification Program (HAMP), which offers a standardized, streamlined loan modification process and financial incentives to encourage servicers and investors to undertake sustainable loan modifications.
  - More than 116,000 homeowners now have permanent modifications, nearly double the number from December. An additional 76,000 permanent modifications have been approved, and over 1.3 million have been offered trial modifications.
  - More than 940,000 homeowners have had a median payment reduction exceeding $500 (including borrowers that were in trial modification periods); an aggregate savings of more than $2.2 billion.
  - While homeowners receive benefits when the trial modification starts, Treasury pays incentives only once the permanent modification starts. To date, Treasury has disbursed approximately $60 million and has committed approximately $37 billion for future incentive payments.
  - A copy of the complete Servicer Performance Report is included as Appendix 2.

Treasury is working to implement and execute the new programs under TARP – the Community Development Capital Initiative and the Housing Finance Agency Innovation Fund for the Hardest Hit Housing Markets.

¹ On March 3, 2010, Treasury conducted a public auction for warrants issued by CPP and TIP participant Bank of America Corporation for total gross proceeds of $1.54 billion.
Community Development Capital Initiative

In February 2010, Treasury released program terms for the new Community Development Capital Initiative (CDCI), originally announced last October, to invest lower-cost capital in Community Development Financial Institutions (CDFIs) that operate in markets underserved by traditional financial institutions. CDFIs are banks, thrifts and credit unions that target more than 60 percent of their small business lending and other economic development activities to the country’s hardest-hit communities. Under Treasury’s Community Development Capital Initiative:

- CDFIs will be eligible to receive capital investments of up to 5 percent of risk-weighted assets (3.5 percent of total assets for credit unions), compared to a limit of up to 2 percent as initially outlined in October – significantly increasing the potential impact on lending in low-income communities.

- CDFIs would pay dividends to Treasury at a rate of 2 percent per annum, compared to the 5 percent under the CPP, increasing to 9 percent after eight years.

- Consistent with the use of TARP funds to promote financial stability and protect the taxpayer, CDFIs will need approval from their primary regulator to participate in this program. In cases where a CDFI might not otherwise be approved by its regulator, it will be eligible to participate so long as it can raise enough private capital that – when matched with Treasury capital up to 5 percent of risk-weighted assets (RWA) – it can reach viability.

- CDFIs participating in the CPP are eligible to transfer the CPP investment into CDCI program.

- CDFIs that participate in the program will not be required to issue warrants.

For further information, including FAQs regarding CDCI, please visit http://www.FinancialStability.gov/docs/CDCI/CDCI%20FAQs.pdf

Housing Finance Agency Innovation Fund for the Hardest Hit Housing Markets (HFA Hardest-Hit Fund)

On February 19, 2010, President Obama announced funding for innovative measures to help families in the states that have been hardest hit by the aftermath of the burst of the housing bubble.

- $1.5 billion of investment authority under EESA will be available to work with state Housing Finance Agencies (HFAs) to tailor housing assistance to local needs.

- California, Florida, Arizona, Michigan, and Nevada, states where house prices have fallen more than 20% from their peak are eligible for this funding. Funds will be allocated among eligible states according to a formula based on home price declines and unemployment.
• HFAs must submit program designs to Treasury so that Treasury can evaluate the program’s compliance with EESA requirements. All funded program designs will be posted online.

• Some of the possible types of transactions that would be acceptable under EESA are:
  - Mortgage modifications;
  - Mortgage modifications with principal forbearance;
  - Short sales and deeds-in-lieu of foreclosure;
  - Incentives to provide principal reduction for borrowers owing more than their home is now worth (negative equity);
  - Measures for unemployed homeowners to help them avoid preventable foreclosures; and
  - Programs that provide incentives to reduce or modify second liens.

• To receive funding, programs must satisfy the requirements for funding under EESA. These requirements include that the recipient of funds must be an eligible financial institution and that the funds must be used to pay for programs designed to prevent avoidable foreclosures and other permitted uses under EESA.

• On March 5, 2010, Treasury announced the allocations of funds among the states and published guidelines for HFA proposal submissions (see [http://www.makinghomeaffordable.gov/pr_03052010.html](http://www.makinghomeaffordable.gov/pr_03052010.html)). Set forth below is a summary of the methodology used to determine calculations:

<table>
<thead>
<tr>
<th></th>
<th>Housing Price Decline</th>
<th>Unemployment</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Housing price decline from peak</td>
<td>Ratio relative to largest decline</td>
</tr>
<tr>
<td>Nevada</td>
<td>-49.9%</td>
<td>1.00</td>
</tr>
<tr>
<td>California</td>
<td>-38.9%</td>
<td>0.78</td>
</tr>
<tr>
<td>Florida</td>
<td>-37.4%</td>
<td>0.75</td>
</tr>
<tr>
<td>Arizona</td>
<td>-36.8%</td>
<td>0.74</td>
</tr>
<tr>
<td>Michigan</td>
<td>-24.1%</td>
<td>0.48</td>
</tr>
<tr>
<td><strong>Total</strong></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

**Small Business Lending Fund**

In February 2010, the Obama Administration also announced a proposal to create a $30 billion Small Business Lending Fund (SBLF) outside of TARP, subject to enactment, to help community and smaller banks give small businesses access to affordable credit.
Where is TARP Money Going?

Although TARP authority has been extended, Treasury has notified Congress that it does not expect to use more than $550 billion of the $700 billion authorized for TARP. Treasury has used this authority to make investments that have helped to stabilize the financial system, restore confidence in the strength of our financial institutions, restart markets that are critical to financing American households and businesses, and prevent avoidable foreclosures in the housing market and keep people in their homes. As of February 28, 2010, approximately $545 billion had been planned for TARP programs, and of that amount:

- $484.73 billion has been committed to specific institutions under signed contracts.
- $379.44 billion has been paid out by Treasury under those contracts.

A large part of the total investments to date occurred in 2008 under the Capital Purchase Program. The commitments made in 2009 include amounts extended under the Obama Administration’s Financial Stability Plan. These include funds committed under the Home Affordable Modification Program, the Legacy Securities Public-Private Investment Program, Automotive Industry Financing Program and the other programs described in this report. Taxpayers can track progress on all of the financial stability programs and investments, as well as repayments, on Treasury’s website www.FinancialStability.gov. Specifically, taxpayers can look at investments within two business days of closing in the TARP transaction reports at www.FinancialStability.gov/latest/reportsanddocs.html.

Figure 1 shows the planned TARP investment amounts together with the total funds disbursed and investments that have been repaid by program as of February 28, 2010. Figure 2 shows the planned TARP investments by program as of February 28, 2010. Please see Appendix 1 for a description of the programs listed in the charts.

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2 See footnote 3 on page 8.
Figure 1: TARP Summary through February 2010 ($ billions) 

<table>
<thead>
<tr>
<th>Planned Investments</th>
<th>Commitments</th>
<th>Total Disbursed</th>
<th>Repayments</th>
</tr>
</thead>
<tbody>
<tr>
<td>Capital Purchase Program</td>
<td>$204.89</td>
<td>$204.89</td>
<td>$204.89</td>
</tr>
<tr>
<td>Targeted Investment Program</td>
<td>$40.00</td>
<td>$40.00</td>
<td>$40.00</td>
</tr>
<tr>
<td>Asset Guarantee Program</td>
<td>$5.00</td>
<td>$0</td>
<td>$0</td>
</tr>
<tr>
<td>Consumer and Business Lending Initiative</td>
<td>$60.00</td>
<td>$20.00</td>
<td>$0.10</td>
</tr>
<tr>
<td>Legacy Securities Public-Private Investment Program</td>
<td>$30.00</td>
<td>$27.02</td>
<td>$5.90</td>
</tr>
<tr>
<td>AIG</td>
<td>$69.84</td>
<td>$69.84</td>
<td>$47.54</td>
</tr>
<tr>
<td>Auto Industry Financing Program</td>
<td>$85.39</td>
<td>$84.84</td>
<td>$79.69</td>
</tr>
<tr>
<td>Home Affordable Modification Program</td>
<td>$50.00</td>
<td>$36.87</td>
<td>0.06</td>
</tr>
<tr>
<td><strong>Totals</strong></td>
<td><strong>$545.12</strong></td>
<td><strong>$483.46</strong></td>
<td><strong>$378.18</strong></td>
</tr>
</tbody>
</table>

Figure 2: Planned TARP Investments ($ billions) through February 2010

- Capital Purchase Program
- Auto Industry Financing Program
- AIG
- Consumer and Business Lending Initiative
- Home Affordable Modification Program
- Targeted Investment Program
- Legacy Securities Public-Private Investment Program
- Asset Guarantee Program

3 In Figure 1, TARP funds for the Home Affordable Modification Program do not include $1.26 billion to offset costs of program changes for the “Helping Families Save Their Homes Act of 2009” ($1.244 billion) or administrative expenditures relating to the Special Inspector General for the TARP ($15 million). Including the foregoing, as of February 28, 2010, total TARP commitments and amounts paid out as adjusted were $484.73 billion and $379.44 billion, respectively. On February 19, 2010, President Obama announced the $1.5 billion 4HM innovative fund to work with state HFAs to develop innovative programs for the hardest-hit housing markets.
Figure 3 shows the amount of TARP investments by both the amount obligated – or committed for investment – and the amount disbursed or actually paid out, over each month since inception.

**Figure 3: Funds committed and paid out under TARP from October 2008 through February 2010**
Program Updates

Dividends and Interest Received

Most of the TARP money has been used to make investments in preferred stock or loans of financial institutions.

- In February, Treasury received $757 million in dividends, interest and other income from TARP investments.
- Through February 2010, Treasury has received approximately $13.75 billion in total dividends, interest and other income.
- Through February 2010, Treasury has received approximately $4 billion in warrant proceeds.

Figure 4 shows dividends, interest, and warrant proceeds received by TARP program through February 2010.

Figure 4: Dividends, interest and warrant proceeds received by TARP through February 2010 ($ billions)

Capital Purchase Program

A major part of TARP has been the Capital Purchase Program (CPP). Under this program, Treasury invested in banks and other financial institutions to increase their capital. Banks may use the CPP money in a number of ways, including shoring up capital, investing in assets, and increasing lending. The CPP investment amount was determined by the size of the bank. The CPP investments were no less than one percent and no greater than three percent (five percent for small banks) of the recipient’s risk-weighted assets.

The CPP remained open through 2009 for investments in small banks, with terms aimed at encouraging participation by small community banks that are qualified financial institutions (QFIs) under CPP terms. The last application deadline under the CPP was in November 2009 and final closings occurred in December 2009.


CPP Dividends and Repayments

Treasury receives dividend or interest payments on its CPP investments. Banks participating in the CPP pay Treasury a dividend rate of 5 percent per year for the first 5 years and 9 percent per year thereafter, most on a cumulative basis. S-corporation banks pay an interest rate of 7.7 percent per year for the first 5 years and 13.8 percent thereafter.

62 of the banks that received investments under CPP have repaid Treasury in full. When a bank repays, it is also required to pay any accrued and unpaid dividends or interest. Treasury continues to work with federal banking regulators who must evaluate requests from CPP participants interested in repaying Treasury’s investment.

CPP Warrants

Treasury also received warrants in connection with most of its CPP investments. Community development banks were not required to issue warrants. When a publicly traded bank repays Treasury for a preferred stock investment, the bank has the right to repurchase its warrants. The warrants do not trade on any market and do not have observable market prices. If the bank wishes to repurchase its warrants, an independent valuation process is used to establish fair market value. If an institution chooses not to repurchase its warrants, Treasury is entitled to sell them.

Privately held banks that received CPP funds issued Treasury a warrant for additional shares of preferred stock, which Treasury immediately exercised. Proceeds from the repurchases of shares acquired from a warrant are included as cash received from sales of warrants in Figure 5 below.

Figure 5 shows the cumulative CPP activity since program inception. Figure 6 shows number of banks by investment amount and total CPP funds disbursed by investment amount through February.
Figure 5: CPP Snapshot since inception

<table>
<thead>
<tr>
<th>CPP Cumulative Investments</th>
<th>Income to Treasury</th>
</tr>
</thead>
<tbody>
<tr>
<td>Number of Institutions:</td>
<td>Total Dividends</td>
</tr>
<tr>
<td>707*</td>
<td>$8.82 billion</td>
</tr>
<tr>
<td>Amount Invested:</td>
<td>February Dividends</td>
</tr>
<tr>
<td>$204.9 billion</td>
<td>$536.28 million</td>
</tr>
<tr>
<td>Largest Investment:</td>
<td>Total Interest</td>
</tr>
<tr>
<td>$25 billion</td>
<td>$28.26 million</td>
</tr>
<tr>
<td>Smallest Investment:</td>
<td>Total Fee Income</td>
</tr>
<tr>
<td>$301,000</td>
<td>$13 million</td>
</tr>
<tr>
<td>*Banks in 48 states, D.C. and Puerto Rico</td>
<td></td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Repayments</th>
<th>Total Warrant Income</th>
</tr>
</thead>
<tbody>
<tr>
<td>Full Repayments:</td>
<td>$4.03 billion**</td>
</tr>
<tr>
<td>Number of Institutions:</td>
<td></td>
</tr>
<tr>
<td>62</td>
<td></td>
</tr>
<tr>
<td>Partial Repayments:</td>
<td>Auction Amount</td>
</tr>
<tr>
<td>$290.73 million</td>
<td>$1.11 billion</td>
</tr>
<tr>
<td>Number of Institutions:</td>
<td></td>
</tr>
<tr>
<td>8</td>
<td></td>
</tr>
<tr>
<td>Total Amount Repaid:</td>
<td>Total Income</td>
</tr>
<tr>
<td>$129.83 billion</td>
<td>$13.42 billion</td>
</tr>
</tbody>
</table>

**Includes proceeds from exercised warrants

Figure 6: Number of banks by investment amount (left) and total CPP funds disbursed by investment amount (right)
CPP Exchange

On February 25, 2010, Treasury entered into an agreement with Midwest Banc Holdings, Inc. (Midwest), a bank holding company based in Illinois, to exchange Treasury's $84.78 million investment in preferred stock and warrants for a like amount, plus capitalized accrued dividends, of mandatory convertible preferred stock (MCP) and warrants. The exchange was completed on March 8, 2010 following the receipt of regulatory and stockholder approvals.

Midwest proposed a new capital plan which was approved by its stockholders and its primary federal banking regulator. Under the terms of the capital plan, Midwest would exchange its existing preferred stock and debt ($43 million of preferred stock, $15 million in subordinated debt and $63.6 million of senior debt) to common stock as well as raise $125 million in new equity. Treasury’s MCP would not be converted into common stock unless the capital plan and conversion are completed.

Office of the Special Master for TARP Executive Compensation

In February, the Office of the Special Master for Executive Compensation (Office of the Special Master):

- Confirmed that the “exceptional assistance” recipients (AIG, Chrysler, Chrysler Financial, GM and GMAC) proposing compensation packages for their “top 25” executives were substantially complete. Once a submission is “substantially complete” the Special Master must issue a determination regarding the proposal within 60 days.

- Received the 2010 submissions of the “exceptional assistance” recipients proposing compensation packages for executive officers who are not in the “top 25” and up to 75 additional most highly compensated employees. For this group of employees, the Special Master is required to review compensation structures, but not individual payments.

AIG

Beginning in September 2008, Treasury and the Federal Reserve took a series of actions in order to address the liquidity and capital needs of American International Group, Inc. (AIG), to prevent a disorderly failure, which could have severely disrupted financial markets and contributed to a further worsening of economic conditions and financial stability at the peak of the financial crisis.

With respect to the Federal Reserve’s existing loans with AIG, which were carried out through the Federal Reserve Bank of New York (FRBNY) under section 13(3) authority of the Federal Reserve Act to lend on a secured basis under "unusual and exigent" circumstances to companies that are not depository institutions:

- In September 2008, the FRBNY provided an $85 billion credit facility to AIG, subsequently reduced to $60 billion, and received shares having 79.8% of the voting rights of the common stock in AIG. The FRBNY created a trust to hold the shares that exists for the benefit of the U.S. Treasury – but, the Department of the Treasury does not control the trust and cannot direct its trustees.
• In December 2009, the Federal Reserve received preferred equity interests in two special purpose vehicles formed to hold the outstanding stock of AIG’s largest foreign insurance subsidiaries, American International Assurance company (AIA) and American Life Insurance Company (ALICO), in exchange for a $25 billion reduction in the balance outstanding and maximum credit available under AIG’s credit facility with the FRBNY. The transactions positioned AIA and ALICO for initial public offerings or sale.

• As reported in AIG’s public 8-K filing with the U.S. Securities and Exchange Commission from February 26, 2010, as of February 17, 2010, approximately $21 billion was outstanding under the FRBNY credit facility, plus accrued interest and fees of $5.5 billion, which is senior in right of repayment to Treasury’s preferred stock.

With respect to Treasury’s investment in AIG made under EESA authority:

• In November 2008, Treasury purchased $40 billion in Series D preferred stock from American International Group (AIG), subsequently exchanged in April 2009, for face value plus accrued dividends, into $41.6 billion of Series E preferred stock. AIG has not paid dividends on the preferred stock; as a result, Treasury has the right to appoint up to three directors to the board.

• In April 2009, Treasury also created an equity capital facility, under which AIG may draw up to $29.8 billion as needed in exchange for issuing additional shares of Series F preferred stock to Treasury. The Series E and Series F preferred stock pay a non-cumulative dividend of ten percent per year. As of February 28, 2010, AIG has drawn $7.5 billion from the facility.

On March 1, 2010, AIG announced a definitive agreement for the sale of AIA to Prudential plc for approximately $35.5 billion, including $25 billion in cash and $10.5 billion in other securities of Prudential plc. The consummation of the sale is subject to shareholder and local regulatory approval. With respect to the proceeds to AIG from the sale of AIA and the repayment of taxpayer support:

• The Federal Reserve will be repaid first. $16 billion of cash will be used to repay the FRBNY’s preferred equity interest in the AIA SPV and $9 billion will be used to pay down the FRBNY credit facility after closing, which is expected by year end.

• The remaining $10.5 billion of securities will be sold over time to repay more of the FRBNY credit facility.
Bank Lending and Intermediation Surveys

Each month, Treasury asks banks participating in the CPP to provide information about their lending and intermediation activities of participating banks and publishes the results in reports available at http://www.Financialstability.gov/impact/surveys.htm, which are intended to help the public easily assess the lending. The December 2009 surveys were released on February 16, 2009.

The Monthly Lending and Intermediation Snapshot provides data on the lending and other intermediation activities for 11 of the largest financial institutions. From November to December (for the 11 surveyed institutions), the overall outstanding loan balance fell 1 percent, while total originations of new loans increased 13 percent with approximately $178 billion in new loans. Total originations rose in 7 categories (mortgages, HELOCs, credit card loans, other consumer lending products, C&I and CRE renewals of existing accounts and CRE new commitments) and fell in 1 loan category (C&I new commitments). The CPP Monthly Lending Report provides data on consumer lending, commercial lending, and total lending for all CPP participants. The chart below summarizes total loan activity among all CPP participants.

<table>
<thead>
<tr>
<th>Date</th>
<th>Number of Respondents</th>
<th>Total Average Consumer Loans</th>
<th>Total Average Commercial Loans</th>
<th>Total Average Total Loans</th>
</tr>
</thead>
<tbody>
<tr>
<td>2/28/2009</td>
<td>519</td>
<td>$2,898,031</td>
<td>$2,380,691</td>
<td>$5,278,662</td>
</tr>
<tr>
<td>3/31/2009</td>
<td>553</td>
<td>$2,885,662</td>
<td>$2,359,016</td>
<td>$5,244,690</td>
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<tr>
<td>4/30/2009</td>
<td>541</td>
<td>$2,852,650</td>
<td>$2,329,536</td>
<td>$5,182,182</td>
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<tr>
<td>5/31/2009</td>
<td>612</td>
<td>$2,843,527</td>
<td>$2,346,620</td>
<td>$5,190,165</td>
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<td>6/30/2009</td>
<td>604</td>
<td>$2,812,225</td>
<td>$2,429,930</td>
<td>$5,242,156</td>
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<td>7/31/2009</td>
<td>604</td>
<td>$2,803,284</td>
<td>$2,344,395</td>
<td>$5,147,679</td>
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<td>8/31/2009</td>
<td>649</td>
<td>$2,789,108</td>
<td>$2,328,433</td>
<td>$5,117,542</td>
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<tr>
<td>9/30/2009</td>
<td>652</td>
<td>$2,795,012</td>
<td>$2,267,421</td>
<td>$5,062,434</td>
</tr>
<tr>
<td>10/31/2009</td>
<td>656</td>
<td>$2,769,231</td>
<td>$2,252,352</td>
<td>$5,021,584</td>
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<tr>
<td>11/30/2009</td>
<td>647</td>
<td>$2,049,431</td>
<td>$1,618,082</td>
<td>$3,667,514</td>
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<tr>
<td>11/30/2009 (Adjusted)</td>
<td>639</td>
<td>$2,044,508</td>
<td>$1,607,431</td>
<td>$3,651,939</td>
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<tr>
<td>12/31/2009</td>
<td>642</td>
<td>$2,071,755</td>
<td>$1,589,573</td>
<td>$3,661,328</td>
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<tr>
<td>12/31/2009 (Adjusted)</td>
<td>639</td>
<td>$2,071,335</td>
<td>$1,587,363</td>
<td>$3,658,699</td>
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</table>

Change (Nov Adjusted to Dec Adjusted) 1.31% -1.25% 0.19%

4 The 10 banks that repaid their CPP investments in June 2009 submitted data through November. In subsequent Monthly Lending and Intermediation Snapshots, institutions that repay will report data for the month of repayment and then cease reporting.
Term Asset-Backed Securities Loan Facility

Under the Term Asset-Backed Securities Loan Facility (TALF), the Federal Reserve Bank of New York makes loans to buyers of asset-backed securities in order to stimulate consumer and business lending by the issuers of those securities. Treasury uses TARP funds to provide credit support for the TALF.

- The asset-backed securities (ABS) that are eligible for the TALF must be backed by new or recently originated auto loans, student loans, credit card loans, equipment loans, floorplan loans, insurance premium loans, loans guaranteed by the Small Business Administration, residential mortgage servicing advances, or commercial mortgage loans, including legacy loans.

- The markets for ABS are an important source of credit for consumers and businesses. These markets essentially stopped functioning during the financial crisis. The purpose of TALF is to help restart these markets and help consumers and businesses obtain credit.

- The first TALF subscription took place on March 19, 2009. There have been 12 ABS and 8 commercial mortgage-backed securities (CMBS) subscriptions as of February 28, 2010. A total of approximately $65 billion of TALF-eligible legacy and new ABS ($54 billion) and CMBS ($11 billion) issuance has been lent against.

- In August 2009, Treasury and the FRBNY announced the extension of the TALF for newly-issued ABS and legacy CMBS through March 31, 2010. In addition, TALF will make loans against newly issued CMBS through June 30, 2010. There were no further additions to the types of collateral eligible for the TALF.

Figure 7 shows the increase in issuance of consumer ABS since the launch of TALF in March 2009.
Figure 7: Total Consumer ABS Issuance through February 2010

Source: Markets Room, U.S. Treasury Department and Markets Group, FRBNY.

Details on TALF are available at http://www.FinancialStability.gov/roadtostability/lendinginitiative.html
Congressional Hearings

In February, Secretary Geithner and Treasury officials appeared at the following Congressional hearings:

- **Senate Committee on Finance**
  Secretary of the Treasury
  Timothy F. Geithner

- **House Financial Services Committee and House Small Business Committee**
  Assistant Secretary for Financial Stability
  Herbert M. Allison, Jr.

- **House Oversight Domestic Policy Subcommittee**
  Chief of the Treasury Homeownership Preservation Office

- **House Financial Services Committee**
  Special Master for TARP Executive Compensation
  Kenneth R. Feinberg

- **Congressional Oversight Panel**
  Ron Bloom, Senior Advisor to the Secretary of the Treasury
  Jim Millstein, Chief Restructuring Officer

Copies of the written testimony and statements, which include detailed information on TARP matters, prepared in connection with the hearings are available through [www.FinancialStability.gov](http://www.FinancialStability.gov) and [www.Treas.gov](http://www.Treas.gov) as indicated above.
Certification

As Assistant Secretary for Financial Stability at the United States Department of the Treasury, I am the official with delegated authority to approve purchases of troubled assets under the Troubled Assets Relief Program. I certify to the Congress that each decision by my office to approve purchases of troubled assets during this reporting period was based on the office’s evaluation of the facts and circumstances of each proposed investment, including recommendations from regulators, in order to promote financial stability and the other purposes of the Emergency Economic Stabilization Act of 2008.

Herbert M. Allison, Jr.
Assistant Secretary
Office of Financial Stability
Appendix 1

Description of TARP Programs

- Capital Purchase Program ................................................................. 1
- Supervisory Capital Assessment Program and Capital Assistance Program ......................................................... 2
- Asset Guarantee Program ........................................................................ 3
- Targeted Investment Program and AIG Investment .................................................. 4
- Automotive Industry Financing Program ......................................................... 5
- Consumer and Bank Lending Initiatives ......................................................... 8
- Legacy Securities Public-Private Investment Program ........................................ 9
- Home Affordable Modification Program ......................................................... 11
- Office of the Special Master ........................................................................ 14

How Treasury Exercises Its Voting Rights ......................................................... 17
What is the Capital Purchase Program (CPP)?

- Treasury created the Capital Purchase Program in October 2008 to stabilize the financial system by providing capital to viable banks of all sizes throughout the nation. With a strengthened capital base, banks have an increased capacity to lend to businesses and consumers and to support the U.S. economy.

- Although many banks were fundamentally sound, because of the capital restraints caused by the troubled market conditions, they were hesitant to lend. The level of confidence between banks and other financial institutions was also low, so they were unwilling to lend to each other. Restoring capital and confidence is essential to allowing the financial system to work effectively and efficiently.

- This program is now closed. Of $205 billion invested, $130 billion has already been repaid and Treasury expects it will result in a positive return for taxpayers.

How does the CPP work?

- Through the CPP, Treasury invested in banks to increase their capital and to enable them to continue lending to businesses and consumers and otherwise serve their customers. Banks use the CPP money in a number of ways, including to shore up capital, invest in assets, and increase lending.

- Treasury purchased senior preferred shares and other interests from qualifying U.S.-controlled banks, savings associations, and other financial institutions. Treasury also receives warrants to purchase common shares or other securities from the banks.

- Banks participating in the CPP pay Treasury dividends on the preferred shares at a rate of five percent per year for the first five years following Treasury’s investment and at a rate of nine percent per year thereafter. S-corporation banks pay an interest rate of 7.7 percent per year for the first five years and 13.8 percent thereafter. Preferred shares (or stock) are a form of ownership in a company.

- Banks may repay Treasury under the conditions established in the purchase agreements as amended by the American Recovery and Reinvestment Act. Treasury also has the right to sell the securities. The repayment price is equal to what Treasury paid for the shares, plus any unpaid dividends or interest.

- When a publicly-traded bank repays Treasury for the preferred stock investment, the bank has the right to repurchase its warrants. The warrants do not trade on any market and do not have observable market prices. If the bank wishes to repurchase warrants, an independent valuation process is used to establish fair market value. If an institution chooses not to repurchase the warrants, Treasury is entitled to sell the warrants. In November and December 2009, Treasury began public offerings registered with the Securities and Exchange Commission for the sale of warrants using a modified Dutch auction methodology. For more information is available in the Warrant Disposition Report available at [http://www.financialstability.gov/docs/TARP%20Warrant%20Disposition%20Report%20v4.pdf](http://www.financialstability.gov/docs/TARP%20Warrant%20Disposition%20Report%20v4.pdf)
What is the Supervisory Capital Assessment Program (SCAP) and Capital Assistance Program (CAP)?

- The Supervisory Capital Assessment Program and Capital Assistance Program were important components of the Financial Stability Plan to help ensure that banks have a sufficient capital cushion in a more adverse economic scenario. SCAP was a comprehensive capital assessment exercise, or "stress test", for the largest 19 U.S. bank holding companies and a complement to the CAP.

- In November 2009, Treasury announced the closure of the Capital Assistance Program. Of the 19 banks that participated in the SCAP, 18 demonstrated no need for additional capital or fulfilled their need in the private market.

- GMAC was the only financial institution not able to raise sufficient capital in the private market, and in December 2009, GMAC and Treasury completed the investment contemplated in May, an additional $3.8 billion, which was funded under the Automotive Industry Financing Program.

- Following announcement of the stress test results, the largest banking institutions raised over $140 billion in high-quality capital and over $60 billion in non-guaranteed unsecured debt in the private markets. Banks used private capital to repay TARP investments, allowing TARP to fulfill its function as a bridge to private capital.

How did SCAP and CAP work?

- Federal banking supervisors conducted forward-looking assessments to estimate the amount of capital banks would need to absorb losses in a more adverse economic scenario and to provide the transparency necessary for individuals and markets to judge the strength of the banking system. Results of the stress tests were released on May 7, 2009.

- Some banks were required to take steps to improve the quality and/or the quantity of their capital to give them a larger cushion to support future lending even if the economy performs worse than expected. Banks had a range of options to raise capital in the private markets, including common equity offerings, asset sales and the conversion of other forms of capital into common equity. Banks that did not satisfy their requirement by using these options could request additional capital from the government through the CAP. Financial institutions had to submit a detailed capital plan to supervisors, who consulted with Treasury on the development and evaluation of the plan. Any bank needing to augment its capital buffer at the conclusion of the SCAP was required to develop a detailed capital plan in June 2009, and had until November 2009 to implement that capital plan.

- In cases in which the SCAP indicated that an additional capital buffer was warranted, institutions had an opportunity to turn first to private sources of capital, but were also eligible to receive government capital via investment available immediately through the CAP. Eligible U.S. banks that did not participate in the SCAP could have applied to their primary federal regulator to receive capital under the CAP.
What is the Asset Guarantee Program (AGP)?

- Under the AGP, Treasury acted to support the value of certain assets held by qualifying financial institutions, by agreeing to absorb unexpectedly large losses on certain assets. The program was designed for financial institutions whose failure could harm the financial system and was used in conjunction with other forms of exceptional assistance.

- The program is closed. Treasury expects it will result in a profit to the taxpayers.

Who received assistance under the AGP?

**Citigroup**

- TARP funds were committed as a reserve to cover up to $5 billion of possible losses on a $301 billion pool of Citigroup’s covered assets. As a premium for the guarantee, Treasury received $4.034 billion of preferred stock, subsequently exchanged for trust preferred securities, with identical terms as the securities received under the TIP, and Treasury also received warrants to purchase approximately 66 million shares of common stock at a strike price of $10.61 per share. For the period that the Citigroup asset guarantee was outstanding, Citigroup made no claims for loss payments to any federal party and consequently Treasury made no guarantee payments of TARP funds to Citigroup.

- In December 2009, Treasury, the Federal Deposit Insurance Corporation (FDIC), the Federal Reserve Bank of New York (FRBNY) and Citigroup, agreed to terminate Citigroup’s AGP agreement, pursuant to which: (1) Treasury’s guarantee commitment was terminated, (2) Treasury agreed to cancel $1.8 billion of the trust preferred securities issued by Citigroup from $4.034 billion to $2.234 billion for early termination of the guarantee, (3) the FDIC and Treasury agreed that, subject to certain conditions, the FDIC may transfer $800 million of trust preferred securities to Treasury at the close of Citigroup’s participation in the FDIC’s Temporary Liquidity Guarantee Program, and (4) Citigroup agreed to comply with the executive compensation provisions EESA’s Section 111 and to review the actual incentive compensation agreements for Citigroup’s top 30 earners to be sure they comport with the Federal Reserve Board of Governors’ incentive compensation principles as set forth in the Board of Governors’ guidance.

**Bank of America**

- In January 2009, Treasury, the Federal Reserve and the FDIC agreed to share potential losses on a $118 billion pool of financial instruments owned by Bank of America, consisting of securities backed by residential and commercial real estate loans and corporate debt and derivative transactions that reference such securities, loans and associated hedges.

- In September 2009, Treasury, the Federal Reserve and Bank of America agreed to terminate the asset guarantee arrangement announced in January 2009. In connection with that termination and in recognition of the benefits provided by entering into the term sheet for such arrangement, Bank of America paid the U.S. government $425 million, including $276 million to Treasury.
What is the Targeted Investment Program (TIP) and the AIG Investment?

- Pursuant to EESA, Treasury has provided exceptional assistance on a case-by-case basis in order to stabilize institutions that were considered systemically significant to prevent broader disruption of financial markets.

- Treasury provided this assistance by purchasing preferred stock, and also received warrants to purchase common stock, in the institutions.

How did the TIP work?

- Under the TIP, Treasury purchased $20 billion in preferred stock from Citigroup Inc. and $20 billion in preferred stock from Bank of America Corporation. Both preferred stock investments paid a dividend of eight percent per annum. The TIP investments were in addition to CPP investments in these banks.

- As part of an exchange offer designed to strengthen Citigroup’s capital, Treasury exchanged all of its CPP preferred stock in Citigroup for a combination of common stock and trust preferred securities, and the TIP preferred shares were exchanged for trust preferred securities.

- In December 2009, Bank of America and Citigroup repaid their TIP investments in full. Treasury continues to hold warrants acquired from Citigroup under the TIP.

- The program is closed. Treasury expects it will result in a positive return for taxpayers.

How does the AIG Investment work?

- In November 2008, Treasury purchased $40 billion in Series D preferred stock from American International Group (AIG), subsequently exchanged in April 2009, for face value plus accrued dividends into $41.6 billion of Series E preferred stock.

- In April 2009, Treasury also created an equity capital facility, under which AIG may draw up to $29.8 billion as needed in exchange for issuing additional shares of Series F preferred stock to Treasury. The Series E and Series F preferred stock pay a non-cumulative dividend of ten percent per year.

- As of February 28, 2010, AIG has drawn $7.54 billion from the equity capital facility.
What is the Automotive Industry Financing Program (AIFP)?

- The Automotive Industry Financing Program (AIFP) was developed in December 2008 to prevent a significant disruption of the U.S. automotive industry, because the potential for such a disruption posed a systemic risk to financial market stability and would have had a negative effect on the economy. Short-term funding was initially provided to General Motors (GM) and Chrysler on the condition that they develop plans to achieve long-term viability. In cooperation with the Administration, GM and Chrysler developed satisfactory viability plans and successfully conducted in bankruptcy proceedings sales of their assets to new entities. Chrysler’s sale process was completed in 42 days and GM’s was completed in 40 days. Treasury provided additional assistance during the respective periods.

- Treasury has provided approximately $80 billion in loans and equity investments to GM, GMAC, Chrysler, and Chrysler Financial. The terms of Treasury’s assistance impose a number of restrictions. Among others, the companies must adhere to rigorous executive compensation standards and other measures to protect the taxpayer’s interests, including limits on the institution’s expenditures and other corporate governance requirements.

- In the related Auto Supplier Support Program (ASSP), Treasury provided loans to ensure that auto suppliers receive compensation for their services and products, regardless of the condition of the auto companies that purchase their products.

**Chrysler**

- On January 2, 2009, Treasury loaned $4 billion to Chrysler Holding to give it time to implement a viable restructuring plan. On March 30, the Administration determined that the business plan submitted by Chrysler failed to demonstrate viability and announced that in order for Chrysler to receive additional taxpayer funds, it needed to find a partner. Chrysler made the determination that forming an alliance with Fiat was the best course of action for its stakeholders.

- Treasury continued to support Chrysler as it formed an alliance with Fiat. In connection with Chrysler’s bankruptcy proceedings filed on April 30, 2009, Treasury provided an additional $1.9 billion under a debtor-in-possession financing agreement to assist Chrysler during the bankruptcy. On June 10, 2009, pursuant to a court-approved order, substantially all of Chrysler’s assets were sold to the newly formed entity, Chrysler Group LLC (New Chrysler). Treasury committed to loan $6.6 billion to New Chrysler in working capital funding. New Chrysler also assumed $500 million of Chrysler Holding’s initial loans from Treasury. When the sale to New Chrysler was completed, Treasury received 9.9% of the common equity in New Chrysler.

- The original $4 billion loan to Chrysler Holding, excluding the $500 million of debt that was assumed by New Chrysler, remains outstanding and in default. In July 2009, Chrysler Holding agreed to pay to Treasury 40% of any distributions from Chrysler Financial received by Chrysler Holdings with a preference on the first $1.375 billion in distributions. In exchange, Treasury agreed to certain forbearance with respect to Chrysler Holding’s loans.
Treasury currently owns 9.9% of the equity in New Chrysler, and is owed $5.1 billion of debt from New Chrysler (excluding capitalized interest). The original loans to Chrysler remain outstanding, but are reduced by $500 million of debt that was assumed by New Chrysler. Current equity ownership in New Chrysler is as follows: the Chrysler Voluntary Employee Benefit Association (VEBA) (67.7%), Fiat (20%), Treasury (9.9%) and the Government of Canada (2.5%).

**Chrysler Financial**

- On January 16, 2009, Treasury announced that it would lend up to $1.5 billion to a special purpose vehicle (SPV) created by Chrysler Financial to enable the company to finance the purchase of Chrysler vehicles by consumers.

- To satisfy the EESA warrant requirement, the Chrysler Financial SPV issued additional notes entitling Treasury to an amount equal to five percent of the maximum loan amount. Twenty percent of those notes vested upon the closing of the transaction, and additional notes were to vest on each anniversary of the transaction closing date. The loan was fully drawn by April 9, 2009.

- On July 14, 2009, Chrysler Financial fully repaid the loan, including the vested additional notes and interest.

**General Motors**

- On December 31, 2008, Treasury agreed to loan $13.4 billion to General Motors Corporation to fund working capital. Under the loan agreement, GM was also required to implement a viable restructuring plan. The first plan GM submitted failed to establish a credible path to viability, and the deadline was extended to June 1 for GM to develop an amended plan. Treasury loaned an additional $6 billion to fund GM during this period. To achieve an orderly restructuring, GM filed for bankruptcy on June 1, 2009. Treasury provided $30.1 billion under a debtor-in-possession financing agreement to assist GM during the bankruptcy.

- The new entity, General Motors Company (New GM), began operating on July 10, 2009, following its purchase of most of the assets of the Old GM. When the sale to New GM was completed on July 10, Treasury converted most of its loans to 60.8% of the common equity in the New GM and $2.1 billion in preferred stock. Treasury continued to hold $6.7 billion in loans.

- In December 2009, New GM began quarterly repayments of $1.0 billion on its $6.7 billion loan from Treasury. And in January 2010, New GM and Treasury amended the loan agreement so that funds remaining in the escrow will be used to repay the balance of the loan in June 2010.

- The New GM currently has the following ownership: Treasury (60.8%), GM Voluntary Employee Benefit Association (VEBA) (17.5%), the Canadian Government (11.7%), and Old GM’s unsecured bondholders (10%).
GMAC

- In December 2008, Treasury purchased $5 billion in senior preferred equity from GMAC LLC, and received an additional $250 million in preferred shares through warrants that Treasury exercised at closing. At the same time, Treasury also agreed to lend up to $1 billion of TARP funds to GM (one of GMAC’s owners), to purchase additional ownership interests in GMAC’s rights offering. GM drew $884 million under that commitment in January 2009, and then in May 2009, Treasury exercised its option to exchange that loan for 35.4% of the common membership interests in GMAC.

- In May 2009, regulators required GMAC to raise additional capital by November 2009 in connection with the SCAP. On May 21, 2009, Treasury purchased $7.5 billion of convertible preferred shares from GMAC and received warrants that Treasury exercised at closing for an additional $375 million in convertible preferred shares, which enabled GMAC to partially meet the SCAP requirements. Additional Treasury investments in GMAC were contemplated to enable GMAC to satisfy the SCAP requirements.

- On December 30, 2009, Treasury:
  - invested an additional $3.8 billion in GMAC, consisting of $2.54 billion of trust preferred securities (TRUPs), which are senior to all other capital securities of GMAC, and $1.25 billion of Mandatory Convertible Preferred Stock (MCP), and received warrants, which were immediately exercised, to purchase an additional $127 million of TRUPs and $63 million of MCP;
  - converted $3 billion of its existing MCP, which was purchased in May 2009, into common stock;
  - exchanged $5.25 billion of preferred stock into MCP; and
  - for the conversion price of the MCP to common stock, acquired a “reset” for an adjustment in 2011, if beneficial to Treasury, based on the market price of GMAC’s private capital transactions occurring in 2010.

- As a result of the December 2009 transactions, Treasury’s equity ownership of GMAC increased from 35 percent to 56.3 percent and Treasury holds $11.4 billion of MCP and $2.7 billion of TRUPs in GMAC. Treasury has the right to appoint two additional directors to the GMAC Board of Directors, so that four of nine directors will be appointed by Treasury.

- GMAC remains subject to the executive compensation and corporate governance requirements of Section 111 of EESA, and to the oversight of the Special Master for Executive Compensation.
Consumer and Business Lending Initiatives

What are the Small Business and Community Development Financial Institutions Initiatives?

- To ensure that credit flows to entrepreneurs and small business owners, Treasury has taken measures to complement the Administration’s actions to help small businesses recover and grow, including several tax cuts under the American Recovery and Reinvestment Act and a temporary increase in the Small Business Administration (SBA) guarantee for certain types of loans.

- On February 3, 2010, President Obama announced details of the new TARP program to invest lower-cost capital in certified Community Development Financial Institutions (CDFIs). Under this program, CDFI banks, bank holding companies, thrifts, savings and loan holding companies, and credit unions that target more than 60 percent of their small business lending and other economic development activities to the country's hardest-hit communities will be eligible to:
  - Receive capital investments of up to 5 percent of risk-weighted assets (or an equivalent amount of total assets for credit unions), compared to a limit of up to 2 percent as initially outlined in October – significantly increasing the potential impact on lending in low-income communities.
  - CDFIs would pay dividends or interest to Treasury at a rate of 2 percent, compared to the 5 percent rate under the CPP.
  - Consistent with the use of TARP funds to promote financial stability and protect the taxpayer, CDFIs must be recommended by their primary federal banking regulator or credit union to participate in this program. Treasury investment capital, when matched dollar-for-dollar by private capital, can be considered in the viability assessment made by the institution's primary regulator.


What is the Term Asset-Backed Securities Loan Facility (TALF)?

- The Term Asset-Backed Securities Loan Facility is a lending facility operated by the Federal Reserve Bank of New York. The FRBNY provides term non-recourse loans collateralized by AAA-rated asset-backed securities (ABS) backed by new or recently originated auto loans, student loans, credit card loans, equipment loans, floor plan loans, insurance premium finance loans, residential mortgage servicing advances, or commercial mortgage loans, including legacy commercial mortgage loans, as well as collateralized by loans guaranteed by the Small Business Administration. Treasury provides credit support for TALF as part of Treasury’s Consumer and Business Lending Initiative.

- The way in which the TALF works is that on fixed days each month investors can request the FRBNY to make loans secured by eligible consumer, small business ABS, or commercial mortgage backed securities (CMBS). Assuming that the borrower and the ABS or CMBS it plans to pledge as collateral meet FRBNY’s requirements, the investor will receive the requested funding. Most borrowers use the loan, together with their own funds, to purchase the ABS that serves as collateral for the TALF loans.
• If the borrower does not repay the loan, the FRBNY will enforce its rights in the collateral and sell the collateral to a special purpose vehicle (SPV) established specifically for the purpose of purchasing and managing such assets. The SPV is funded, in part, by a $20 billion subordinated loan commitment from Treasury.

• On August 17, 2009, Treasury and the FRBNY announced the extension of the TALF for newly-issued ABS and legacy CMBS through March 31, 2010. In addition, TALF will make loans against newly issued CMBS through June 30, 2010. There were no further additions to the types of collateral eligible for the TALF.

Legacy Securities Public-Private Investment Program (S-PPIP)

What is the S-PPIP?

• The Legacy Securities Public-Private Investment Program is designed, in part, to support market functioning and facilitate price discovery in the commercial and non-agency residential mortgage-backed securities (MBS) markets, helping banks and other financial institutions re-deploy capital and extend new credit to households and businesses. Both residential and commercial MBS are pools of mortgages bundled together by financial institutions. Rights to receive a portion of the cash generated by the pools are sold as securities in the financial markets, in the same way a stock or bond would be sold in financial markets. The term “legacy assets” generally refers to loans, asset-backed securities, and other types of assets that were originated or issued before the financial markets for these types of assets deteriorated significantly in 2008.

• The Public-Private Investment Program was announced as part of the Financial Stability Plan, which also originally included a program for legacy loans that would be administered by the FDIC.

• In the latter months of 2009, financial market conditions improved, the prices of legacy securities appreciated, and the results of the Supervisory Capital Assessment Program enabled banks to raise substantial amounts of capital as a buffer against weaker than expected economic conditions, all of which enabled Treasury to proceed with the program at a scale smaller than initially envisioned.

How does the S-PPIP work?

• Treasury partners with selected fund managers to purchase commercial and non-agency residential and commercial MBS. Treasury provides equity as well as debt financing to investment partnerships formed by the fund managers; the maximum equity obligation to a PPIF is expected to be $1.11 billion and the maximum debt obligation to a PPIF is expected to be $2.22 billion (before giving effect to any re-allocation of capital). Treasury will invest one-half of the total equity committed to the partnership; the remainder must be raised by the fund manager from private sector sources. Treasury’s loan will earn interest and must be repaid at the end of the life of the fund.
The nine firms that Treasury had pre-qualified in July 2009 to participate as fund managers have completed initial closings and begun operations of Public-Private Investment Funds (PPIFs). Treasury has committed (but not yet funded all of) $1.11 billion of equity capital together with $2.22 billion of debt financing to each PPIF, while total Treasury equity and debt investment in all PPIFs will equal approximately $30 billion. Following an initial closing, each PPIF has the opportunity to conduct additional closings over the following six months and to receive matching Treasury equity and debt financing for such additional closings.

The equity investment, together with warrants received by Treasury, ensures that if these PPIFs perform well, the U.S. Treasury, and thus the taxpayer, will benefit from the upside of the performance alongside private investors.

Treasury carefully designed the S-PPIP terms to protect the interests of taxpayers. Fund managers may not acquire assets from or sell assets to their affiliates or any other PPIF fund manager or private investor that has committed at least ten percent of the aggregate private capital raised by such fund manager. Fund managers must submit regular monthly reports about assets purchased, assets disposed, asset values, and profits and losses. Due to the possibility of actual or potential conflicts of interest inherent in any market-based investment program, fund managers also must agree to abide by ethical standards and conflicts of interest and compliance rules and a process for ensuring adherence to these rules developed by Treasury. In developing these requirements, Treasury worked closely with, among others, the staff of the SIGTARP and the Federal Reserve.

Who are the S-PPIP Fund Managers?

Following a comprehensive two-month application, evaluation, and selection process, during which Treasury received over 100 unique applications to participate in the S-PPIP, in July 2009 Treasury pre-qualified the following firms to participate as fund managers in the program: AllianceBernstein, LP and its sub-advisors Greenfield Partners, LLC and Rialto Capital Management, LLC; Angelo, Gordon & Co., L.P. and GE Capital Real Estate; BlackRock, Inc.; Invesco Ltd.; Marathon Asset Management, L.P.; Oaktree Capital Management, L.P.; RLJ Western Asset Management, LP; The TCW Group, Inc., (subsequently terminated, see below); and Wellington Management Company, LLP.

The fund managers for the PPIFs have established relationships with small, minority-, and women-owned businesses. Partner firms have roles including involvement in managing the investment portfolio and cash management services, raising capital from private investors, providing trading related-services, identifying investment opportunities, and providing investment and market research and other advisory services to the PPIFs.

In December 2009, a fund managed by The TCW Group, Inc., was liquidated because TCW terminated the employment of individuals who were “Key Persons” responsible for making the investment decisions as set forth under the Limited Partnership Agreement for the TCW PPIF. Only $513 million of total capital had been funded. Treasury’s debt and equity capital investments were repaid in full, and Treasury realized a positive return of approximately $20.6 million on its equity investment of $156.3 million. Private investors have been...
offered the option to re-allocate their underfunded capital commitments and proceeds from the TCW PPIF liquidation to any of the eight other PPIFs.

**Home Affordable Modification Program (HAMP)**

**What is the Home Affordable Modification Program?**

- The Home Affordable Modification Program, part of Making Home Affordable (MHA), was first announced by the Obama Administration in February 2009 as part of its Financial Stability Plan.

- Using TARP funds, Treasury provides incentives for mortgage servicers, borrowers and investors to modify loans that are delinquent or at imminent risk of default to an affordable monthly payment equal to no more than 31 percent of a borrower's gross monthly income. Borrowers must be owner occupants, demonstrate the ability to support the reduced payment during a three-month trial, and submit required documentation before the modification becomes permanent.

- Homeowners participating in HAMP work with HUD-certified housing counselors and mortgage servicers. HAMP is designed to give up to 3 to 4 million homeowners an opportunity to reduce their monthly mortgage payments to more affordable levels.

- HAMP includes both GSE and non-GSE mortgages. GSE stands for “government sponsored enterprise,” and in this report refers to Fannie Mae and Freddie Mac. Up to $50 billion of TARP funds will be used to encourage the modification of non-GSE mortgages that financial institutions own and hold in their portfolios (whole loans) and mortgages held in private-label securitization trusts.

- Servicers must enter into the Servicer Participation Agreements with Treasury on or before October 3, 2010. Servicers for loans that are owned or securitized by Fannie Mae or Freddie Mac (GSEs) are required to participate in the related GSE’s HAMP for their portfolio of GSE loans. The incentives for these GSE HAMP modifications are funded by the related GSEs from their own resources.

- Borrowers may be accepted into HAMP if a borrower has made the first trial period payment on or before December 31, 2012. Modification interest rates are locked for five years from the start date of the modification. Incentive payments to investors and borrowers will continue to be paid out over that period for up to five years, and incentive payments to servicers for up to three years. At the end of five years, the reduced interest rate will increase by one percent per year until it reaches the cap, which is the market rate at the time the trial period began. The capped rate is fixed for the life of the loan.
What are the additional components of HAMP and MHA?

- The Home Price Decline Protection (HPDP) program is a component of HAMP, and the Second Lien Modification Program (2MP) and the Home Affordable Foreclosure Alternatives Program (HAFA) are components of MHA.

- HPDP provides additional incentive payments for modifications on properties located in areas where home prices have declined. The purpose of the program is to encourage additional lender participation and HAMP modifications in areas hardest hit by falling home prices and ensure that borrowers in those areas have the opportunity to stay in their homes, thereby minimizing foreclosures, which further depress home values.

- The Second Lien Modification Program (2MP) provides incentives for second-lien holders to modify or extinguish a second-lien mortgage when a modification has been initiated on the first lien mortgage for the same property under HAMP.

- The Home Affordable Foreclosure Alternatives Program (HAFA) simplifies and streamlines the use of short sale or deed-in-lieu options by incorporating financial incentives to borrowers, servicers, and investors. The program also ensures pre-approved short sale terms prior to listing the property on the market and requires that borrowers be fully released from future liability for the debt.

Servicer performance

- To ensure transparency and servicer accountability, servicer-specific results are publicly reported on a monthly basis. The report format now includes the number of Trial Period Plans that have transitioned to permanent modifications as well as a break-out of the 15 metropolitan areas with the highest program activity. The MHA Monthly Servicer Performance Reports can be found at http://www.FinancialStability.gov/latest/reportsanddocs.html.

- Participating servicers and state, local and community stakeholders have worked with Treasury to improve the overall effectiveness and efficiency of HAMP, by introducing: a streamlined documentation process, including standardization of forms, reduced paperwork requirements, servicer-to-borrower response guidelines, and electronic signature acceptance for modification documents; enhanced availability of foreign language translations for HAMP information and document summaries; and other web tools for borrowers.

- In December 2009, Treasury conducted a nationwide mortgage modification conversion campaign to ensure that servicers make every reasonable effort to convert eligible borrowers from a trial to a permanent modification. The conversion campaign involved onsite monitoring of the seven largest servicers by Treasury and Fannie Mae staff, and daily loan-level conversion reporting through the month of December. The conversion campaign resulted in a significant increase in the number of borrowers offered permanent modifications by these servicers and considerable improvements in the implementation and operation of modification processes going forward. Permanent modifications increased from 31,000 at the end of November 2009 to 116,000 at the end of January 2010.
In January, MHA released updated guidance for servicer documentation requirements in order to expedite conversions of current trial modifications to permanent status. This guidance also implemented an important program improvement for future trial period plans by requiring servicers to fully validate borrower financial information before offering a trial plan. In addition, servicers are allowed additional time in certain circumstances to retrieve documentation from applicants, notify applicants of any missing documents, and resolve any disputes over applications. Information on this supplemental directive can be found at http://www.FinancialStability.gov/latest/pr_01282010.html.

Compliance and second look

The HAMP Compliance Program is designed to ensure that servicers satisfy their obligations under HAMP requirements in order to provide a well-controlled program that assists as many deserving homeowners as possible to retain their homes while taking reasonable steps to prevent fraud, waste and abuse. Freddie Mac acts as Treasury’s Compliance Agent for HAMP through MHA-C, which is a separate, independent division that conducts these compliance activities. Treasury works closely with MHA-C to design and refine the Compliance Program and conducts quality assessments of the activities performed by MHA-C.

MHA-C conducts four major activities through the Compliance Program: (1) on-site reviews of the servicers’ internal controls and processes; (2) loan file reviews, which includes a process known as “second look;” (3) net present value (NPV) testing and assessments, which consist of testing servicers’ proprietary systems to determine if HAMP NPV requirements were appropriately implemented; and (4) as required by MHA-C, targeted reviews on one or more specific processes or types of reviews listed above based on compliance trends, risk analysis or actual compliance activities results.

Following these reviews, MHA-C provides Treasury with assessments of each servicer’s compliance with HAMP requirements. If appropriate, Treasury will implement remedies for non-compliance. These remedies may include withholding or reducing incentive payments to servicers, requiring repayments of prior incentive payments made to servicers with respect to affected loans, or requiring additional servicer oversight.

Office of the Special Master for TARP Executive Compensation

What is the scope of the Special Master's review?

- In June 2009, Treasury published the Interim Final Rule (the “Rule”) on executive compensation, promulgated under the EESA as amended by the American Recovery and Reinvestment Act of 2009. The Rule contains distinct requirements for recipients of TARP funding under certain programs, including CPP participants and recipients of exceptional assistance. The exceptional assistance recipients currently include the following firms: AIG, Chrysler, Chrysler Financial, GM and GMAC. Bank of America and Citigroup ceased to be exceptional assistance recipients upon their respective repayments of TARP obligations arising from exceptional assistance programs in December 2009.

- The Rule also provided the Special Master with specific powers designed to ensure that executive pay at these firms is in line with long-term value creation and financial stability. These include:

  - **Review of Payments**: For recipients of exceptional assistance, the Special Master is required to review and approve compensation structures, including payments made pursuant to those structures, for the senior executive officers and 20 next most highly paid employees (“top 25”);

  - **Review of Structures**: For each exceptional assistance recipient, the Special Master is required to review and approve compensation structures for all executive officers and the 100 most highly compensated employees (Covered 26 – 100);

  - **Interpretation**: The Special Master has interpretive authority over the executive compensation provisions of EESA and the Interim Final Rule. Accordingly, the Special Master will make all determinations as to the application of those provisions to particular facts;

  - **Prior Payments**: The Special Master is required to review any bonuses, retention awards, and other compensation paid to employees of each TARP recipient prior to February 17, 2009, to determine whether the payments were contrary to the public interest. If the payment is determined to be contrary to the public interest, the Special Master will be responsible for negotiating for reimbursements of such payments.

- The Rule also requires that the compensation committee, CEO, and CFO, of each TARP recipient provide certain certifications to Treasury with respect to compliance with the Rule. These certifications are due within 90 days (in the case of the CEO and CFO certifications) or 120 days (in the case of the compensation committee) of the completion of the TARP recipient’s fiscal year.

- In addition to the executive compensation requirements, all TARP recipients were required to adopt a luxury expenditure policy consistent with the requirements of the Rule, provide the policy to Treasury, and post the policy on their Internet website, in each case within 90 days following publication of the Rule (or, if later, 90 days following the closing date of the agreement between the TARP
These policies are generally required to address expenses including entertainment or other events, office and facility renovations, and aviation or other transportation services.

**Determinations for the Top 25 Employees**

- On October 22, 2009, the Special Master for TARP Executive Compensation, Kenneth R. Feinberg, released determinations on the compensation packages for the five senior executive officers and the next 20 most highly compensated employees at the seven firms that were then exceptional assistance recipients. The Office of the Special Master generally rejected the companies’ initial proposals for these “top 25” executives and approved a modified set of compensation structures with the following features:
  - Cash salaries generally no greater than $500,000, with the remainder of compensation in equity.
  - Most equity compensation paid as vested “stock salary,” which executives must hold until 2011, after which it can be transferred in three equal, annual installments (subject to acceleration on the company’s repayment of federal assistance).
  - Annual incentives payable in “long-term restricted stock,” which is forfeited unless the employee provides three years of service after it is granted, in amounts determined based on objective performance criteria. Actual payment of the restricted stock is subject to the company’s repayment of TARP funds (in 25% installments).
  - $25,000 limit on perquisites and “other” compensation, absent special justification.
  - No further accruals or company contributions to executive pension and retirement programs.

**Determinations for the Covered Employees 26 - 100**

- On December 11, 2009, the Special Master issued determinations on the compensation structures for Covered 26 – 100. Unlike the October rulings, which addressed specific amounts payable to “top 25” executives, Treasury regulations require the Special Master only to address compensation structures for Covered 26 – 100. These determinations covered four companies: AIG, Citigroup, GM, and GMAC. Chrysler and Chrysler Financial were (with the exception of one employee) exempt from the Special Master’s review during this round because total pay for their executives does not exceed the $500,000 “safe harbor” limitation in Treasury’s compensation regulations. As detailed below, because of Bank of America’s repayment of its TARP obligations, its Covered 26–100 were no longer subject to the Special Master’s review.

- The compensation structures approved by the Special Master for the Covered 26 –100 groups have the following general features:
  - Short-term cash compensation is restricted. Cash salaries are generally limited to $500,000 other than for exceptional cases, with overall cash limited in most cases to 45% of total compensation in cash. All other pay must be in company stock;
Incentive compensation without real achievement of performance is forbidden. Total incentives are limited to a fixed pool, incentive payments may be made only if objective goals are achieved, and all such payments must be subject to “clawback” if results prove illusory;

Compensation structures must have a long-term focus. In most cases, at least 50 percent of total compensation must be held for three years, at least 50 percent of incentive pay must be granted in long-term stock, and any cash incentives must be delivered over at least two years—single, lump-sum cash bonuses are not permitted; and

Pay practices that are not aligned with shareholder and taxpayer interests, such as golden parachutes, supplemental executive retirement benefits, excessive perquisites and tax gross-ups are frozen or forbidden.

In addition to determinations for Covered 26 –100, the Special Master issued several supplemental determinations in December, including determinations approving pay packages for the new chief executive officer of GMAC and the new chief financial officer of GM. The pay packages approved by the Special Master for the newly hired executives generally conform to the principles and structures of the “top 25” determinations. All the Special Master's determinations are available at the website identified below.

Effects of TARP Repayment

Prior to the Special Master’s issuance of determinations for the Covered Employee 26–100 groups, Bank of America repaid its TARP obligations. As a result, the compensation structures for Bank of America’s Covered Employees 26–100 were no longer subject to the Special Master's review, and no determination in that regard was issued. Payments to Bank of America’s “top 25” relating to service prior to the repayment, however, remain subject to the Special Master's October determinations. With respect to its “top 25”, Bank of America agreed to comply with the Rule and with the October determinations as if the repayment occurred on December 31, 2009.

After the Special Master issued determinations for the Covered Employee 26–100 groups, Citigroup repaid certain TARP obligations, and ceased to be an "exceptional assistance recipient” for purposes of the Rule. As a result of the repayment, Special Master approval is not required for future compensation structures and payments to Citigroup executives. Payments and compensation structures for Citigroup’s “top 25” and Covered Employees 26–100 relating to service prior to the repayment, however, remain subject to the Special Master's October and December determinations, respectively. Citigroup agreed to comply with the October and December determination letters and memoranda issued by the Special Master with respect to Citigroup as if Citigroup were receiving exceptional assistance through December 31, 2009. The executive compensation restrictions that apply to TARP recipients that are not “exceptional assistance recipients” will continue to apply to Citigroup until it extinguishes its remaining TARP obligations.

How Treasury Exercises Its Voting Rights

- Treasury is a shareholder in the new General Motors, the new Chrysler, GMAC and Citigroup. The Obama Administration has stated that core principles will guide Treasury’s management of financial interests in private firms. One such principle is that the United States government will not interfere with or exert control over day-to-day company operations and, in the event the government obtains ownership interests, it will vote only on key governance issues. These core principles also include Treasury’s commitment to seek to dispose of its ownership interests as soon as practicable. Treasury will follow these principles in a manner consistent with the obligation to promote the liquidity and stability of the financial system.

- Treasury does not participate in the day-to-day management of any company in which it has an investment nor is any Treasury employee a director of any such company. Treasury’s investments have generally been in the form of non-voting securities or loans. For example, the preferred shares that Treasury holds in financial institutions under the Capital Purchase Program do not have voting rights except in certain limited circumstances, such as amendments to the charter of the company, or in the event dividends are not paid for several quarters, in which case Treasury has the right to elect two directors to the board.

- Treasury has announced that it will follow the following principles in exercising its voting rights: (1) Treasury intends to exercise its right to vote only on certain matters consisting of the election or removal of directors; certain major corporate transactions such as mergers, sales of substantially all assets, and dissolution; issuances of equity securities where shareholders are entitled to vote; and amendments to the charter or bylaws; (2) on all other matters, Treasury will either abstain from voting or vote its shares in the same proportion (for, against or abstain) as all other shares of the company’s stock are voted.

- For public companies such as Citigroup, Treasury has entered into an agreement in which these principles are set forth. For private companies such as GM, GMAC and Chrysler, Treasury follows the principles voluntarily or as set forth in a stockholder agreement. In GM, they are largely reflected as terms following an initial public offering (IPO).

- In the case of AIG:
  - Treasury is the beneficiary of a trust created by the Federal Reserve Bank of New York (FRBNY). That trust owns shares having 79.8% of the voting rights of the common stock. The FRBNY has appointed three independent trustees who have the power to vote the stock and dispose of the stock with prior approval of FRBNY and after consultation with Treasury. The trust agreement provides that the trustees cannot be employees of Treasury or the FRBNY. The trust exists for the benefit of the U.S. Treasury, and the Department of the Treasury does not control the trust and it cannot direct the trustees.
  - Treasury owns preferred stock which does not have voting rights except in certain limited circumstances (such as amendments to the charter) or in the event dividends are not paid for four quarters, in which case Treasury has the right to elect up to three directors to the board.
Appendix 2

Making Home Affordable Servicer Performance Report
Report Highlights

Number of Permanent Modifications Nearly Doubles Over Previous Month
- In addition to the 116,000 permanent modifications, an additional 76,000 permanent modifications have been approved by servicers and are pending borrower acceptance.
- The median savings to borrowers in permanent modifications is more than $500 each month.

Over One Million Borrowers Have Had the Opportunity to Modify Mortgages
- Nearly 1.3 million homeowners have received offers for trial modifications.
- More than 940,000 borrowers are in active modifications; 116,000 of those are permanent modifications.
- These homeowners’ lower monthly mortgage payments represent a cumulative savings of $2.2 billion.
- New streamlined documentation requirements will make it easier for borrowers to apply for a HAMP modification and receive permanent relief.

Permanent Modifications Are Helping Borrowers Who Have Experienced a Loss of Income
- The majority of permanent modifications – 57.4% – are helping people who are coping with unemployment or who have seen a reduction in hours or wages.

National Participation by Mortgage Lenders and Coverage of Outstanding Mortgage Debt Is Extensive
- 110 servicers have signed servicer participation agreements to modify loans under HAMP, and new servicers continue to join the program each week. In addition, approximately 2,300 lenders service loans owned or guaranteed by Fannie Mae or Freddie Mac; these GSE loans are automatically eligible for HAMP.
- Approximately 89% of eligible mortgage debt outstanding is covered by HAMP participating servicers.
## Overview of Administration Housing Stability Initiatives

### Initiatives to Support Access to Affordable Mortgage Credit and Housing

**Lower Mortgage Rates and Access to Credit:**
- Continued financial support to maintain affordable mortgage rates through the Government Sponsored Enterprises (GSEs)
- Interest rates down a full percentage point over the past year. Every 1% reduction in interest rate saves a new borrower a median of $1500 annually in mortgage payments.
- Access to sustainable mortgages through the Federal Housing Administration (FHA).

**State and Local Housing Initiatives:**
- Access for Housing Finance Agencies to provide mortgages to first-time homebuyers, refinance opportunities for at-risk borrowers, and affordable rental housing.

**Tax Credits for Housing:**
- Homebuyer credit to help homebuyers buy new homes.
- Low-Income Housing Tax Credit (LIHTC) programs to support affordable rental housing.

### Initiatives to Prevent Avoidable Foreclosures and Stabilize Neighborhoods

**Making Home Affordable – Modifications:**
- Goal of offering 3-4 million homeowners lower mortgage payments through a modification through 2012.
- Over 1 million homeowners have started trial modifications and nearly 1.3 million offers for trial modifications have been extended to borrowers.
- Homeowners in permanent modifications are saving a median of over $500 per month on mortgage payments. In aggregate, homeowners have saved over $2.2 billion through trial and permanent modifications.

**Making Home Affordable – Refinancing:**
- Refinancing flexibility and low mortgage rates, which have allowed over 4 million borrowers to refinance, saving an estimated $150 per month on average and more than $6.8 billion in total over the first year.

**Neighborhood Stabilization and Community Development Programs:**
- Support for the hardest hit communities to help stabilize neighborhoods.
Making Home Affordable Program
Servicer Performance Report Through January 2010

**Mortgage Rates**

- Conventional 30-year Fixed Rate
- 10-year Treasury Rate

**Housing Inventory**

- Months' supply of existing homes at the current sales pace
- Months' supply of new homes at the current sales pace

**Home Prices**

Index: Jan 2000 = 100

- Case/Shiller 20-city composite
- FHFA purchase-only index
- Loan Performance National Home Price Index

**New and Existing Home Sales**

Sales of existing homes (right axis)
Sales of new homes (left axis)

Sources: S&P/Case-Shiller Home Price Index; LP/Haver Analytics; FHFA.

Source: National Association of Realtors, Census Bureau.

Note: Shaded areas indicate recessions.
Home Affordable Modification Program (HAMP) Snapshot through January 2010

<table>
<thead>
<tr>
<th>Category</th>
<th>Number</th>
</tr>
</thead>
<tbody>
<tr>
<td>Number of Trial Period Plan Offers Extended to Borrowers (Cumulative)</td>
<td>1,269,937</td>
</tr>
<tr>
<td>All HAMP Trials Started Since Program Inception</td>
<td>1,008,216</td>
</tr>
<tr>
<td>All Active Modifications (Trial and Permanent)</td>
<td>946,735</td>
</tr>
<tr>
<td>Active Trial Modifications</td>
<td>830,438</td>
</tr>
<tr>
<td>Trial Modifications Canceled</td>
<td>60,476</td>
</tr>
<tr>
<td>All Permanent Modifications Started</td>
<td>117,302</td>
</tr>
<tr>
<td>Permanent Modifications Canceled</td>
<td>1,005</td>
</tr>
<tr>
<td>Active Permanent Modifications</td>
<td>116,297</td>
</tr>
</tbody>
</table>

1 As reported by the HAMP system of record except where noted.
2 Source: Survey data provided by servicers.

Additional information on HAMP can be found on MakingHomeAffordable.gov or by calling the Homeowner’s HOPE Hotline at 1-888-995-HOPE (4673).
Making Home Affordable Program
Servicer Performance Report Through January 2010

Waterfall of HAMP-Eligible Borrowers
Not all 60-day delinquent loans are eligible for HAMP. Other characteristics may preclude borrower eligibility. Based on the estimates, of the 5.6 million borrowers who are currently 60 days delinquent, 1.7 million borrowers are eligible for HAMP. As this represents a point-in-time snapshot of the delinquency population and estimated HAMP eligibility, we expect that more borrowers will become eligible for HAMP from now through 2012.

- Other exclusions include: no longer owner-occupied; investor’s pooling and servicing agreement precludes modification; and manufactured housing loans with titling/chattel issues that exclude them from HAMP.

Sources: Fannie Mae; monthly survey of participating servicers for December 31, 2009. Total 60+ figure from 3rd quarter MBA delinquency survey, Q3 2009. Excluded loans are as reported by servicers by survey who have signed a servicer participation agreement for HAMP.
Modification Characteristics

- Borrowers in active trial and permanent modifications have saved more than $2.2 billion through HAMP modifications.
- Loss of income is the primary borrower hardship for borrowers in permanent modifications.

Permanent Modifications by Modification Steps:

<table>
<thead>
<tr>
<th>Modification Type</th>
<th>Percentage</th>
</tr>
</thead>
<tbody>
<tr>
<td>Interest Rate Reduction</td>
<td>100%</td>
</tr>
<tr>
<td>Term Extension</td>
<td>41.7%</td>
</tr>
<tr>
<td>Principal Forbearance</td>
<td>27.4%</td>
</tr>
</tbody>
</table>

Predominant Hardship Reasons for Permanent Modifications

- Loss of Income: 57.4%
- Excessive Obligation: 10.7%
- Illness of Principal Borrower: 2.7%

Select Median Characteristics of Permanent Modifications

<table>
<thead>
<tr>
<th>Loan Characteristic</th>
<th>Before Modification</th>
<th>After Modification</th>
<th>Median Decrease</th>
</tr>
</thead>
<tbody>
<tr>
<td>Front-End Debt-to-Income Ratio(^1)</td>
<td>45.1%</td>
<td>31.0%</td>
<td>-14.2 pct pts</td>
</tr>
<tr>
<td>Back-End Debt-to-Income Ratio(^2)</td>
<td>76.1%</td>
<td>59.7%</td>
<td>-14.7 pct pts</td>
</tr>
<tr>
<td>Median Monthly Payment</td>
<td>$1,431.30</td>
<td>$835.33</td>
<td>-$521.85</td>
</tr>
</tbody>
</table>

\(^1\) Includes borrowers who are employed but have faced a reduction in hours and/or wages as well as those who have lost their jobs.

\(^2\) Includes borrowers who are employed but have faced a reduction in hours and/or wages as well as those who have lost their jobs.

Note: Does not include 21.0% of permanent modifications reported as Other.
Making Home Affordable Program
Servicer Performance Report Through January 2010

### HAMP Modification Activity by Servicer

<table>
<thead>
<tr>
<th>Servicer</th>
<th>Estimated Eligible 60+ Day Delinquency</th>
<th>Trial Plan Offers Extended</th>
<th>All HAMP Trials Started</th>
<th>Active Trial Modifications</th>
<th>Permanent Modifications</th>
<th>Pending Permanent Modifications</th>
<th>Active Trials + Permanents as Share of Eligible 60+ Day Delinquencies</th>
</tr>
</thead>
<tbody>
<tr>
<td>American Home Mortgage Servicing Inc</td>
<td>127,521</td>
<td>15,137</td>
<td>12,142</td>
<td>11,764</td>
<td>333</td>
<td>2,171</td>
<td>9%</td>
</tr>
<tr>
<td>Aurora Loan Services, LLC</td>
<td>77,985</td>
<td>43,666</td>
<td>38,187</td>
<td>21,299</td>
<td>6,554</td>
<td>2,236</td>
<td>36%</td>
</tr>
<tr>
<td>Bank of America, NA</td>
<td>1,066,025</td>
<td>329,745</td>
<td>237,766</td>
<td>221,395</td>
<td>12,761</td>
<td>13,701</td>
<td>22%</td>
</tr>
<tr>
<td>Bank United</td>
<td>5,287</td>
<td>1,211</td>
<td>944</td>
<td>816</td>
<td>128</td>
<td>629</td>
<td>18%</td>
</tr>
<tr>
<td>Bayview Loan Servicing, LLC</td>
<td>10,413</td>
<td>4,603</td>
<td>3,960</td>
<td>3,564</td>
<td>249</td>
<td>48</td>
<td>37%</td>
</tr>
<tr>
<td>Carrington Mortgage Services LLC</td>
<td>18,823</td>
<td>2,781</td>
<td>1,511</td>
<td>693</td>
<td>811</td>
<td>33</td>
<td>8%</td>
</tr>
<tr>
<td>CCO Mortgage</td>
<td>5,387</td>
<td>1,169</td>
<td>1,132</td>
<td>1,103</td>
<td>29</td>
<td>311</td>
<td>21%</td>
</tr>
<tr>
<td>CitiMortgage, Inc.</td>
<td>246,038</td>
<td>148,200</td>
<td>130,817</td>
<td>111,247</td>
<td>10,929</td>
<td>7,299</td>
<td>50%</td>
</tr>
<tr>
<td>Franklin Credit Management Corp.</td>
<td>9,527</td>
<td>76</td>
<td>8</td>
<td>8</td>
<td>0</td>
<td>NA</td>
<td>0%</td>
</tr>
<tr>
<td>GMAC Mortgage, Inc.</td>
<td>65,751</td>
<td>45,880</td>
<td>34,486</td>
<td>21,330</td>
<td>11,494</td>
<td>1,352</td>
<td>50%</td>
</tr>
<tr>
<td>Green Tree Servicing LLC</td>
<td>11,250</td>
<td>5,604</td>
<td>4,055</td>
<td>3,728</td>
<td>227</td>
<td>389</td>
<td>35%</td>
</tr>
<tr>
<td>HomEq Servicing</td>
<td>41,513</td>
<td>3,250</td>
<td>2,020</td>
<td>1,333</td>
<td>596</td>
<td>16</td>
<td>5%</td>
</tr>
<tr>
<td>J.P. Morgan Chase Bank, NA</td>
<td>432,416</td>
<td>222,192</td>
<td>170,028</td>
<td>150,902</td>
<td>11,581</td>
<td>17,959</td>
<td>38%</td>
</tr>
<tr>
<td>Litton Loan Servicing LP</td>
<td>110,795</td>
<td>30,114</td>
<td>22,782</td>
<td>18,454</td>
<td>2,568</td>
<td>942</td>
<td>19%</td>
</tr>
<tr>
<td>Nationstar Mortgage LLC</td>
<td>49,556</td>
<td>24,399</td>
<td>17,427</td>
<td>12,953</td>
<td>2,271</td>
<td>696</td>
<td>31%</td>
</tr>
<tr>
<td>Ocwen Financial Corporation, Inc.</td>
<td>65,608</td>
<td>18,938</td>
<td>14,217</td>
<td>7,032</td>
<td>6,930</td>
<td>4,836</td>
<td>21%</td>
</tr>
<tr>
<td>OneWest Bank</td>
<td>112,200</td>
<td>48,548</td>
<td>30,509</td>
<td>24,741</td>
<td>3,087</td>
<td>5,848</td>
<td>25%</td>
</tr>
<tr>
<td>PNC Mortgage</td>
<td>41,365</td>
<td>20,472</td>
<td>15,523</td>
<td>13,141</td>
<td>77</td>
<td>832</td>
<td>32%</td>
</tr>
<tr>
<td>Saxon Mortgage Services, Inc.</td>
<td>71,429</td>
<td>40,375</td>
<td>36,964</td>
<td>28,685</td>
<td>5,312</td>
<td>4,889</td>
<td>48%</td>
</tr>
<tr>
<td>Select Portfolio Servicing</td>
<td>62,041</td>
<td>50,149</td>
<td>31,630</td>
<td>17,915</td>
<td>6,761</td>
<td>1,402</td>
<td>40%</td>
</tr>
<tr>
<td>US Bank NA</td>
<td>29,393</td>
<td>10,626</td>
<td>7,799</td>
<td>6,673</td>
<td>1,126</td>
<td>2,366</td>
<td>27%</td>
</tr>
<tr>
<td>Wachovia Mortgage, FSB</td>
<td>86,461</td>
<td>11,418</td>
<td>8,234</td>
<td>2,443</td>
<td>330</td>
<td>873</td>
<td>3%</td>
</tr>
<tr>
<td>Wells Fargo Bank, NA</td>
<td>357,483</td>
<td>188,749</td>
<td>144,904</td>
<td>119,476</td>
<td>17,652</td>
<td>7,554</td>
<td>38%</td>
</tr>
<tr>
<td>Other SPA servicers</td>
<td>22,981</td>
<td>2,635</td>
<td>1,921</td>
<td>1,131</td>
<td>750</td>
<td>NA</td>
<td>8%</td>
</tr>
<tr>
<td>Other GSE Servicers</td>
<td>277,253</td>
<td>NA</td>
<td>44,650</td>
<td>26,612</td>
<td>13,741</td>
<td>NA</td>
<td>15%</td>
</tr>
<tr>
<td>Total</td>
<td>3,404,501</td>
<td>1,269,937</td>
<td>1,008,216</td>
<td>830,438</td>
<td>116,297</td>
<td>76,482</td>
<td>28%</td>
</tr>
</tbody>
</table>

1 Estimated eligible 60+ day delinquent mortgages as reported by servicers as of December 31, 2009 include conventional loans:
   • in foreclosure and bankruptcy.
   • with a current unpaid principal balance less than $729,750 on a one-unit property, $934,200 on a two-unit property, $1,129,250 on a three-unit property and $1,403,400 on a four-unit property.
   • on a property that was owner-occupied at origination.
   • originated prior to January 1, 2009.

Estimated eligible 60+ day delinquent loans excludes:
   • FHA and VA loans.
   • loans that are current or less than 60 days delinquent, which may be eligible for HAMP if a borrower is in imminent default.

For servicers enrolling after December 1 that did not participate in the 60+ day delinquency survey, the delinquency count is from the servicer registration form.

### Active Modifications as a Share of Estimated Eligible 60+ Day Delinquencies

<table>
<thead>
<tr>
<th>Servicer</th>
<th>Active Trials + Permanents as Share of Eligible 60+ Day Delinquencies</th>
</tr>
</thead>
<tbody>
<tr>
<td>Citimortgage</td>
<td>50%</td>
</tr>
<tr>
<td>GMAC</td>
<td>50%</td>
</tr>
<tr>
<td>Saxon</td>
<td>48%</td>
</tr>
<tr>
<td>Select Portfolio</td>
<td>40%</td>
</tr>
<tr>
<td>J.P. Morgan Chase</td>
<td>38%</td>
</tr>
<tr>
<td>Wells Fargo</td>
<td>38%</td>
</tr>
<tr>
<td>Bayview</td>
<td>37%</td>
</tr>
<tr>
<td>Aurora</td>
<td>36%</td>
</tr>
<tr>
<td>Green Tree</td>
<td>35%</td>
</tr>
<tr>
<td>PNC Mortgage</td>
<td>32%</td>
</tr>
<tr>
<td>Nationstar</td>
<td>31%</td>
</tr>
<tr>
<td>US Bank</td>
<td>27%</td>
</tr>
<tr>
<td>OneWest</td>
<td>25%</td>
</tr>
<tr>
<td>Bank of America</td>
<td>22%</td>
</tr>
<tr>
<td>CCO</td>
<td>22%</td>
</tr>
<tr>
<td>Ocwen</td>
<td>21%</td>
</tr>
<tr>
<td>Litton</td>
<td>21%</td>
</tr>
<tr>
<td>Bank United</td>
<td>19%</td>
</tr>
<tr>
<td>American Home</td>
<td>18%</td>
</tr>
<tr>
<td>Carrington</td>
<td>8%</td>
</tr>
<tr>
<td>HomEq</td>
<td>5%</td>
</tr>
<tr>
<td>Wachovia</td>
<td>3%</td>
</tr>
</tbody>
</table>

Note: Includes active trial and permanent modifications. Servicer combinations are the same as the table at left.

November trials as a share of 60+ day delinquencies on October 31, 2009.
December trials as a share of 60+ day delinquencies on November 30, 2009.
January trials as a share of 60+ day delinquencies on December 31, 2009.

% of Eligible 60+ Day Loans in Active Trial
Making Home Affordable Program
Servicer Performance Report Through January 2010

### HAMP Activity by State

<table>
<thead>
<tr>
<th>State</th>
<th>Active Trials</th>
<th>Permanent Modifications</th>
<th>Total</th>
</tr>
</thead>
<tbody>
<tr>
<td>AK</td>
<td>483</td>
<td>56</td>
<td>539</td>
</tr>
<tr>
<td>AL</td>
<td>5,907</td>
<td>723</td>
<td>6,630</td>
</tr>
<tr>
<td>AR</td>
<td>2,355</td>
<td>337</td>
<td>2,692</td>
</tr>
<tr>
<td>AZ</td>
<td>40,438</td>
<td>7,000</td>
<td>47,438</td>
</tr>
<tr>
<td>CA</td>
<td>167,399</td>
<td>24,242</td>
<td>191,641</td>
</tr>
<tr>
<td>CO</td>
<td>11,708</td>
<td>1,797</td>
<td>13,505</td>
</tr>
<tr>
<td>CT</td>
<td>10,655</td>
<td>1,465</td>
<td>12,120</td>
</tr>
<tr>
<td>DC</td>
<td>1,538</td>
<td>191</td>
<td>1,729</td>
</tr>
<tr>
<td>DE</td>
<td>2,667</td>
<td>428</td>
<td>3,095</td>
</tr>
<tr>
<td>FL</td>
<td>101,971</td>
<td>14,598</td>
<td>116,569</td>
</tr>
<tr>
<td>GA</td>
<td>33,059</td>
<td>4,508</td>
<td>37,567</td>
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<tr>
<td>HI</td>
<td>2,891</td>
<td>436</td>
<td>3,327</td>
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<td>IA</td>
<td>2,743</td>
<td>322</td>
<td>3,065</td>
</tr>
<tr>
<td>ID</td>
<td>3,335</td>
<td>508</td>
<td>3,843</td>
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<tr>
<td>IL</td>
<td>44,281</td>
<td>5,592</td>
<td>49,873</td>
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<td>IN</td>
<td>9,255</td>
<td>1,216</td>
<td>10,471</td>
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<tr>
<td>KS</td>
<td>2,599</td>
<td>325</td>
<td>2,924</td>
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<tr>
<td>KY</td>
<td>3,647</td>
<td>453</td>
<td>4,100</td>
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<tr>
<td>LA</td>
<td>5,309</td>
<td>516</td>
<td>5,825</td>
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<td>MA</td>
<td>18,647</td>
<td>2,788</td>
<td>21,435</td>
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<tr>
<td>MD</td>
<td>27,183</td>
<td>4,003</td>
<td>31,186</td>
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<tr>
<td>ME</td>
<td>2,201</td>
<td>337</td>
<td>2,538</td>
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<tr>
<td>MI</td>
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<td>3,938</td>
<td>32,000</td>
</tr>
<tr>
<td>MN</td>
<td>15,359</td>
<td>2,584</td>
<td>17,943</td>
</tr>
<tr>
<td>MO</td>
<td>10,573</td>
<td>1,234</td>
<td>11,807</td>
</tr>
<tr>
<td>MS</td>
<td>3,413</td>
<td>474</td>
<td>3,887</td>
</tr>
</tbody>
</table>

* Includes Guam, Puerto Rico and the U.S. Virgin Islands.

### Mortgage Delinquency Rates by State

**60+ Day Delinquency Rate**

- 5.0% and lower
- 10.01% - 12.5%
- 12.51% and higher

Note: Includes active trial and permanent modifications from the official HAMP system of record.

Source: Mortgage Bankers Association. Data is latest available and is as of 3rd Quarter 2009.
### 15 Metropolitan Areas With Highest HAMP Activity

<table>
<thead>
<tr>
<th>Metropolitan Statistical Area</th>
<th>Active Trials</th>
<th>Permanent Modifications</th>
<th>Total HAMP Activity</th>
<th>% of All HAMP Activity</th>
</tr>
</thead>
<tbody>
<tr>
<td>New York-Northern New Jersey-Long Island, NY-NJ-PA</td>
<td>51,613</td>
<td>5,743</td>
<td>57,356</td>
<td>6.1%</td>
</tr>
<tr>
<td>Los Angeles-Long Beach-Santa Ana, CA</td>
<td>48,778</td>
<td>6,383</td>
<td>55,161</td>
<td>5.8%</td>
</tr>
<tr>
<td>Chicago-Naperville-Joliet, IL-IN-WI</td>
<td>42,683</td>
<td>5,381</td>
<td>48,064</td>
<td>5.1%</td>
</tr>
<tr>
<td>Miami-Fort Lauderdale-Pompano Beach, FL</td>
<td>39,356</td>
<td>5,143</td>
<td>44,499</td>
<td>4.7%</td>
</tr>
<tr>
<td>Riverside-San Bernardino-Ontario, CA</td>
<td>38,040</td>
<td>6,139</td>
<td>44,179</td>
<td>4.7%</td>
</tr>
<tr>
<td>Phoenix-Mesa-Scottsdale, AZ</td>
<td>33,157</td>
<td>5,834</td>
<td>38,991</td>
<td>4.1%</td>
</tr>
<tr>
<td>Washington-Arlington-Alexandria, DC-VA-MD-WV</td>
<td>28,520</td>
<td>4,330</td>
<td>32,850</td>
<td>3.5%</td>
</tr>
<tr>
<td>Atlanta-Sandy Springs-Marietta, GA</td>
<td>26,593</td>
<td>3,692</td>
<td>30,285</td>
<td>3.2%</td>
</tr>
<tr>
<td>Las Vegas-Paradise, NV</td>
<td>18,000</td>
<td>2,757</td>
<td>20,757</td>
<td>2.2%</td>
</tr>
<tr>
<td>Detroit-Warren-Livonia, MI</td>
<td>17,580</td>
<td>2,274</td>
<td>19,854</td>
<td>2.1%</td>
</tr>
<tr>
<td>Orlando-Kissimmee, FL</td>
<td>16,265</td>
<td>2,468</td>
<td>18,733</td>
<td>2.0%</td>
</tr>
<tr>
<td>Philadelphia-Camden-Wilmington, PA-NJ-DE-MD</td>
<td>14,807</td>
<td>1,961</td>
<td>16,768</td>
<td>1.8%</td>
</tr>
<tr>
<td>Boston-Cambridge-Quincy, MA-NH</td>
<td>13,147</td>
<td>2,014</td>
<td>15,161</td>
<td>1.6%</td>
</tr>
<tr>
<td>Tampa-St. Petersburg-Clearwater, FL</td>
<td>12,752</td>
<td>1,943</td>
<td>14,695</td>
<td>1.6%</td>
</tr>
<tr>
<td>Minneapolis-St. Paul-Bloomington, MN-WI</td>
<td>12,517</td>
<td>2,123</td>
<td>14,640</td>
<td>1.5%</td>
</tr>
</tbody>
</table>

A complete list of HAMP activity for all MSAs is available at http://www.financialstability.gov/docs/MSA%20Data%20Jan%202010.pdf

### HAMP Modifications by Investor Type (20 Largest Servicers)

<table>
<thead>
<tr>
<th>Servicer</th>
<th>GSE</th>
<th>Private</th>
<th>Portfolio</th>
<th>Total</th>
</tr>
</thead>
<tbody>
<tr>
<td>Bank of America, NA</td>
<td>149,464</td>
<td>73,282</td>
<td>11,410</td>
<td>234,156</td>
</tr>
<tr>
<td>JP Morgan Chase NA</td>
<td>74,390</td>
<td>65,579</td>
<td>22,514</td>
<td>162,483</td>
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<tr>
<td>Wells Fargo Bank, NA</td>
<td>100,361</td>
<td>31,497</td>
<td>5,270</td>
<td>137,128</td>
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<tr>
<td>CitiMortgage, Inc.</td>
<td>80,917</td>
<td>7,967</td>
<td>33,292</td>
<td>122,176</td>
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<tr>
<td>Saxon Mortgage Services Inc.</td>
<td>1,264</td>
<td>32,403</td>
<td>330</td>
<td>33,997</td>
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<tr>
<td>GMAC Mortgage, Inc.</td>
<td>18,085</td>
<td>14,739</td>
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<td>32,824</td>
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<tr>
<td>Aurora Loan Services, LLC</td>
<td>16,087</td>
<td>11,437</td>
<td>329</td>
<td>27,853</td>
</tr>
<tr>
<td>OneWest Bank</td>
<td>15,580</td>
<td>10,514</td>
<td>1,734</td>
<td>27,828</td>
</tr>
<tr>
<td>Select Portfolio Servicing</td>
<td>567</td>
<td>21,219</td>
<td>2,890</td>
<td>24,676</td>
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<tr>
<td>Litton Loan Servicing LP</td>
<td>2,369</td>
<td>18,653</td>
<td>0</td>
<td>21,022</td>
</tr>
<tr>
<td>Nationstar Mortgage LLC</td>
<td>10,248</td>
<td>4,870</td>
<td>106</td>
<td>15,224</td>
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<tr>
<td>Ocwen Financial Corporation, Inc.</td>
<td>3,066</td>
<td>10,857</td>
<td>39</td>
<td>13,962</td>
</tr>
<tr>
<td>PNC Mortgage</td>
<td>11,765</td>
<td>19</td>
<td>1,434</td>
<td>13,218</td>
</tr>
<tr>
<td>American Home Mortgage Servicing Inc</td>
<td>816</td>
<td>11,281</td>
<td>0</td>
<td>12,097</td>
</tr>
<tr>
<td>US Bank NA</td>
<td>6,107</td>
<td>9</td>
<td>1,683</td>
<td>7,999</td>
</tr>
<tr>
<td>Green Tree Servicing LLC</td>
<td>3,756</td>
<td>190</td>
<td>9</td>
<td>3,955</td>
</tr>
<tr>
<td>Bayview Loan Servicing, LLC</td>
<td>1</td>
<td>3,772</td>
<td>40</td>
<td>3,813</td>
</tr>
<tr>
<td>Wachovia Mortgage, FSB</td>
<td>1,500</td>
<td>132</td>
<td>1,141</td>
<td>2,773</td>
</tr>
<tr>
<td>HomEq</td>
<td>0</td>
<td>1,898</td>
<td>31</td>
<td>1,929</td>
</tr>
<tr>
<td>Carrington Mortgage Services LLC</td>
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<td>1,504</td>
<td>0</td>
<td>1,504</td>
</tr>
<tr>
<td>Remainder of HAMP Servicers</td>
<td>44,040</td>
<td>29</td>
<td>2,249</td>
<td>46,318</td>
</tr>
<tr>
<td><strong>Total</strong></td>
<td><strong>540,383</strong></td>
<td><strong>321,851</strong></td>
<td><strong>84,501</strong></td>
<td><strong>946,735</strong></td>
</tr>
</tbody>
</table>

1 Bank of America, NA includes Bank of America, NA, BAC Home Loans Servicing LP, Home Loans Services and Wilshire Credit Corporation.
2 J.P. Morgan Chase Bank, NA includes EMC Mortgage Corporation.
3 Formerly National City Bank.
4 Wachovia Mortgage FSB includes Wachovia Bank NA.

Note: Figures reflect active trials and permanent modifications.
### Appendix: Non-GSE Participants in HAMP

| Allstate Mortgage Loans & Investments, Inc. | Grafton Suburban Credit Union | PennyMac Loan Services, LLC |
| American Eagle Federal Credit Union | Great Lakes Credit Union | PNC Bank, National Association |
| American Home Mortgage Servicing, Inc | Greater Nevada Mortgage Services | Purdue Employees Federal Credit Union |
| AMS Servicing, LLC | Green Tree Servicing LLC | QLending, Inc. |
| Aurora Loan Services, LLC | Harleysville National Bank & Trust Company | Quantum Servicing Corporation |
| Bank of America, N.A. | Hartford Savings Bank | Residential Credit Solutions |
| Bank United | Hillsdale County National Bank | RG Mortgage Corporation |
| Bay Federal Credit Union | Home Financing Center, Inc | Roebling Bank |
| Bay Gulf Credit Union | HomEq Servicing | RoundPoint Mortgage Servicing Corporation |
| Bayview Loan Servicing, LLC | HomeStar Bank & Financial Services | Saxon Mortgage Services, Inc. |
| Carrington Mortgage Services, LLC | Horicon Bank | Schools Financial Credit Union |
| CCO Mortgage | Horizon Bank | SEFCU |
| Central Florida Educators Federal Credit Union | IberiaBank | Select Portfolio Servicing |
| Central Jersey Federal Credit Union | IBM Southeast Employees’ Federal Credit Union | Servis One Inc., dba BSI Financial Services, Inc. |
| Chase Home Finance, LLC | IC Federal Credit Union | ShoreBank |
| Citi Mortgage, Inc. | Idaho Housing and Finance Association | Silver State Schools Credit Union |
| Citizens 1st National Bank | iServe Residential Lending LLC | Sound Community Bank |
| Citizens First Wholesale Mortgage Company | J.P. Morgan Chase Bank, NA | Specialized Loan Servicing, LLC |
| Community Bank & Trust Company | Lake City Bank | Spirit of Alaska Federal Credit Union |
| CUC Mortgage Corporation | Lake National Bank | Stanford Federal Credit Union |
| Digital Federal Credit Union | Litton Loan Servicing | Sterling Savings Bank |
| DuPage Credit Union | Los Alamos National Bank | Technology Credit Union |
| Eaton National Bank & Trust Co | Marx Servicing, LLC | Tempe Schools Credit Union |
| Farmers State Bank | Members Mortgage Company, Inc | The Bryn Mawr Trust Co. |
| Fidelity Homestead Savings Bank | Metropolitan National Bank | The Golden 1 Credit Union |
| First Bank | Mission Federal Credit Union | U.S. Bank National Association |
| First Federal Savings and Loan | MorEquity, Inc. | United Bank of Georgia |
| First Federal Savings and Loan Assn. of Lakewood | Mortgage Center, LLC | United Bank Mortgage Corporation |
| First Keystone Bank | Mortgage Clearing Corporation | Vantium Capital, Inc. |
| First National Bank of Grant Park | National City Bank | Verity Credit Union |
| Franklin Credit Management Corporation | Nationstar Mortgage LLC | Wachovia Mortgage, FSB |
| Fresno County Federal Credit Union | Oakland Municipal Credit Union | Wells Fargo Bank, NA |
| Glass City Federal Credit Union | Ocwen Financial Corporation, Inc. | Wescom Central Credit Union |
| Glenview State Bank | OneWest Bank | Yadkin Valley Bank |
| GMAC Mortgage, Inc. | ORNL Federal Credit Union |  |
| Golden Plains Credit Union | Park View Federal Savings Bank |  |

1 Bank of America, NA includes Bank of America, NA, BAC Home Loans Servicing LP, Home Loan Services and Wilshire Credit Corporation.
2 J.P. Morgan Chase Bank, NA includes EMC Mortgage Corporation.
3 Wachovia Mortgage FSB includes Wachovia Bank NA.
Appendix 3

Financial Statement
United States Department of Treasury  
Office of Financial Stability  
Troubled Asset Relief Program  

Report of Administrative Obligations and Expenditures [Section 105(a)(2)]

<table>
<thead>
<tr>
<th>Budget Object Class (BOC)</th>
<th>Budget Object Class Title</th>
<th>For Period Ending February 28, 2010</th>
<th>For Period Ending March 31, 2010</th>
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<tbody>
<tr>
<td></td>
<td></td>
<td>Obligations</td>
<td>Expenditures</td>
</tr>
<tr>
<td>PERSONNEL SERVICES</td>
<td>PERSONNEL COMPENSATION &amp; BENEFITS</td>
<td>$26,850,555</td>
<td>$26,286,632</td>
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<tr>
<td></td>
<td>PERSONNEL SERVICES Total:</td>
<td>$26,850,555</td>
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<tr>
<td></td>
<td>NON-PERSONNEL SERVICES</td>
<td>$500,514</td>
<td>$457,342</td>
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<td>TRAVEL &amp; TRANSPORTATION OF PERSONS</td>
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<td>$11,960</td>
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<tr>
<td></td>
<td>TRANSPORTATION OF THINGS</td>
<td>$229,247</td>
<td>$94,820</td>
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<td></td>
<td>PRINTING &amp; REPRODUCTION</td>
<td>$395</td>
<td>$395</td>
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<td>OTHER SERVICES</td>
<td>$90,436,936</td>
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<tr>
<td></td>
<td>OTHER SERVICES Total:</td>
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<td></td>
<td>LAND &amp; STRUCTURES</td>
<td>-</td>
<td>-</td>
</tr>
<tr>
<td></td>
<td>INTEREST &amp; DIVIDENDS</td>
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<td>$13</td>
</tr>
<tr>
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<td>NON-PERSONNEL SERVICES Total:</td>
<td>$91,751,857</td>
<td>$60,561,609</td>
</tr>
<tr>
<td></td>
<td>GRAND TOTAL:</td>
<td>$118,602,412</td>
<td>$86,848,241</td>
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</table>


<table>
<thead>
<tr>
<th>Date</th>
<th>Approved or Renewed</th>
<th>Type of Transaction</th>
<th>Vendor</th>
<th>Purpose</th>
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<tbody>
<tr>
<td>10/10/2008</td>
<td>BPA</td>
<td>Simpson, Thacher &amp; Bartlett</td>
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<tr>
<td>10/11/2008</td>
<td>BPA</td>
<td>EnnisKnupp</td>
<td>Investment and Advisory Services</td>
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<tr>
<td>10/16/2008</td>
<td>BPA</td>
<td>PricewaterhouseCoopers</td>
<td>Internal Control Services</td>
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<tr>
<td>10/18/2008</td>
<td>BPA</td>
<td>Ernst &amp; Young</td>
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<tr>
<td>10/23/2008</td>
<td>IAA</td>
<td>GSA - Turner Consulting*</td>
<td>Archiving Services</td>
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<tr>
<td>10/29/2008</td>
<td>BPA</td>
<td>Hughes Hubbard &amp; Reed</td>
<td>Legal Services</td>
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<tr>
<td>10/29/2008</td>
<td>BPA</td>
<td>Squire Sanders &amp; Dempsey</td>
<td>Legal Services</td>
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</tr>
<tr>
<td>10/31/2008</td>
<td>Contract</td>
<td>Lindholm &amp; Associates*</td>
<td>Human Resources Services</td>
<td></td>
</tr>
<tr>
<td>11/7/2008</td>
<td>BPA</td>
<td>Thacher Proffitt &amp; Wood**</td>
<td>Legal Services</td>
<td></td>
</tr>
<tr>
<td>11/14/2008</td>
<td>IAA</td>
<td>Securities and Exchange Commission</td>
<td>Detailees</td>
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</tr>
<tr>
<td>11/14/2008</td>
<td>Procurement</td>
<td>CSC Systems and Solutions</td>
<td>IT Services</td>
<td></td>
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<tr>
<td>12/3/2008</td>
<td>IAA</td>
<td>Trade and Tax Bureau - Treasury</td>
<td>IT Services</td>
<td></td>
</tr>
<tr>
<td>12/5/2008</td>
<td>IAA</td>
<td>Department of Housing and Urban Development</td>
<td>Detailees</td>
<td></td>
</tr>
<tr>
<td>12/10/2008</td>
<td>BPA</td>
<td>Thacher Proffitt &amp; Wood**</td>
<td>Legal Services</td>
<td></td>
</tr>
<tr>
<td>12/10/2008</td>
<td>IAA</td>
<td>Pension Benefit Guaranty Corp.</td>
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<tr>
<td>12/15/2008</td>
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<td>Procurement</td>
<td>Cushman and Wakefield of VA, Inc.</td>
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<tr>
<td>1/6/2009</td>
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<td>Office of the Controller of the Currency</td>
<td>Detailees</td>
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</tr>
<tr>
<td>1/6/2009</td>
<td>IAA</td>
<td>State Department</td>
<td>Detailees</td>
<td></td>
</tr>
<tr>
<td>1/7/2009</td>
<td>Procurement</td>
<td>Colonial Parking</td>
<td>Parking</td>
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<tr>
<td>1/9/2009</td>
<td>IAA</td>
<td>Internal Revenue Service</td>
<td>Detailees</td>
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<tr>
<td>1/27/2009</td>
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<td>Cadwalader Wickersham &amp; Taft, LLP</td>
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<tr>
<td>1/27/2009</td>
<td>Procurement</td>
<td>Whitaker Brothers Bus. Machines*</td>
<td>Office Machines</td>
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<td>2/2/2009</td>
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<td>Government Accountability Office</td>
<td>Oversight</td>
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<td>2/12/2009</td>
<td>Contract</td>
<td>Locke Lord Bissell &amp; Lidell LLP</td>
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<td>2/18/2009</td>
<td>Financial Agent</td>
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3/30/2009  Contract  Cadwalader Wickersham & Taft, LLP  Legal Services  
3/30/2009  Contract  Haynes and Boone LLP  Legal Services  
3/31/2009  BPA  FI Consulting*  Modeling and Analysis  
4/1/2009  Procurement  American Furniture Rentals*  Office Furniture  
4/17/2009  Procurement  Herman Miller  Office Furniture  
4/17/2009  IAA  Bureau of Printing and Engraving  Detaillee  
4/21/2009  Financial Agent  Alliance Bernstein  Asset Management Services  
4/21/2009  Financial Agent  FSI Group  Asset Management Services  
4/21/2009  Financial Agent  Piedmont Investment Advisors  Asset Management Services  
5/14/2009  Contract  Phacil*  FOIA Services  
5/14/2009  IAA  Department of Treasury - US Mint  Administrative Support  
5/22/2009  IAA  Department of Justice - ATF  Detaillee  
5/26/2009  Contract  Anderson, McCoy & Orta, LLP*  Legal Services  
5/26/2009  Contract  Simpson, Thacher & Bartlett  Legal Services  
6/5/2009  Contract  Department of Treasury - Internal Revenue Service  Administrative Support  
6/8/2009  IAA  Department of Treasury - Financial Management Service  Administrative Support  
6/29/2009  IAA  Department of Interior  Administrative Support  
7/15/2009  Contract  Judicial Watch  Legal Advisory  
7/17/2009  Contract  Korn Ferry International  Administrative Support  
7/30/2009  Contract  Cadwalader Wickersham & Taft, LLP  Legal Advisory  
7/30/2009  Contract  Debevoise & Plimpton, LLP  Legal Advisory  
7/30/2009  Contract  Fox Hefter Swibel Levin & Carol, LLP  Legal Advisory  
8/11/2009  IAA  NASA  Detaillee  
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9/2/2009  Contract  Knowledge Mosaic Inc.*  Administrative Support  
9/10/2009  Contract  Equilar, Inc.*  Administrative Support  
9/14/2009  Contract  PricewaterhouseCoopers  Asset Management Services  
9/30/2009  Contract  SNL Financial LC  Financial Advisory  
12/8/2009  BPA  Anderson, McCoy & Orta, LLP*  Legal Services  
1/15/2010  Contract  Association of Government Accountants  Administrative Support  
1/29/2010  Contract  NNA Inc.  Administrative Support  
2/16/2010  Contract  The MITRE Corporation  Administrative Support  

* Small or Women-, or Minority-Owned Small Business  
**Contract responsibilities assumed by Sonnenschein Nath & Rosenthal via novation.  
***Contract responsibilities assumed by Bingham McCutchen, LLP via novation.
Termination of the $5,000,000,000 Master Agreement between Citigroup and the UST, and FDIC occurred on December 23, 2009 due to the improvement of Citigroup's financial condition and financial market stability.
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**Transactions Report [Section 105(3)(C, D, G)]**

**For Period Ending February 28, 2010**

**CAPITAL PURCHASE PROGRAM**

U.S. Treasury Department

Office of Financial Stability

Troubled Asset Relief Program

Page 5 of 31
| Footnote | Purchase Date | Name of Institution | City | State | Investment Description | Investment Amount | Pricing Method | Purchase Date | Investment Date | Investment Amount | Description | Footnote | Purchase Date | Investment Amount | Description | Purchase Date | Investment Amount | Description |
|----------|--------------|---------------------|-----|-------|------------------------|------------------|---------------|--------------|---------------|----------------|-------------|----------|--------------|------------------|--------------|--------------|------------------|--------------|--------------|
| 6/5/2008 | 6/5/2008     | WesBanco, Inc.      | Wheeling | WV   | Preferred Stock w/ Warrants | 75,000,000       | Par           | 9/9/2009    | WesBanco, Inc. | 75,000,000 | Preferred Stock w/ Warrants |
| 6/5/2008 | 6/5/2008     | Encore Bancshares Inc. | Houston | TX   | Preferred Stock w/ Warrants | 34,000,000       | Par           | 12/12/2008  | 12/5/2008     | 97,500,000 | Preferred Stock w/ Warrants |
| 6/5/2008 | 6/5/2008     | Manhattan Bancorp    | El Segundo | CA   | Preferred Stock w/ Warrants | 1,700,000        | Par           | 9/16/2009   | Manhattan Bancorp | 1,700,000 | Preferred Stock w/ Warrants |
| 6/5/2008 | 6/5/2008     | East West Bancorp    | Phoenix | CA   | Preferred Stock w/ Warrants | 300,546,000      | Par           | 10/14/2009  | East West Bancorp | 300,546,000 | Preferred Stock w/ Warrants |
| 6/5/2008 | 6/5/2008     | First Farmers Bank of Missouri | Springfield | MO   | Preferred Stock w/ Warrants | 34,404,000       | Par           | 10/21/2009  | First Farmers Bank of Missouri | 34,404,000 | Preferred Stock w/ Warrants |
| 6/5/2008 | 6/5/2008     | First Security Bancorp | Somerville | MA   | Preferred Stock w/ Warrants | 239,000,000      | Par           | 10/26/2008  | First Security Bancorp | 239,000,000 | Preferred Stock w/ Warrants |
| 6/5/2008 | 6/5/2008     | Community Bank & Trust | Columbus | OH   | Preferred Stock w/ Warrants | 7,500,000        | Par           | 11/24/2008  | Community Bank & Trust | 7,500,000 | Preferred Stock w/ Warrants |
| 6/5/2008 | 6/5/2008     | First Community Financial Corp. | Winston-Salem | NC   | Preferred Stock w/ Warrants | 70,000,000       | Par           | 11/28/2008  | First Community Financial Corp. | 70,000,000 | Preferred Stock w/ Warrants |
| 6/5/2008 | 6/5/2008     | 1st Community Bancorp | Twin Falls | ID   | Preferred Stock w/ Warrants | 5,200,000        | Par           | 12/5/2008    | 1st Community Bancorp | 5,200,000 | Preferred Stock w/ Warrants |
| 6/5/2008 | 6/5/2008     | 1st Community Bancorp | Twin Falls | ID   | Preferred Stock w/ Warrants | 1,500,000        | Par           | 12/19/2008   | 1st Community Bancorp | 1,500,000 | Preferred Stock w/ Warrants |
| 6/5/2008 | 6/5/2008     | 1st Community Bancorp | Twin Falls | ID   | Preferred Stock w/ Warrants | 8,000,000        | Par           | 12/29/2008   | 1st Community Bancorp | 8,000,000 | Preferred Stock w/ Warrants |
| 6/5/2008 | 6/5/2008     | 1st Community Bancorp | Twin Falls | ID   | Preferred Stock w/ Warrants | 10,000,000       | Par           | 12/30/2008   | 1st Community Bancorp | 10,000,000 | Preferred Stock w/ Warrants |
| 6/5/2008 | 6/5/2008     | 1st Community Bancorp | Twin Falls | ID   | Preferred Stock w/ Warrants | 3,000,000        | Par           | 12/31/2008   | 1st Community Bancorp | 3,000,000 | Preferred Stock w/ Warrants |

**Total:** $461,060,000
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**Footnotes:**
- **Footnote 1:** Amounts may differ due to the timing of settlement and/or the timing of the investor's receipt of the warrant proceeds.
- **Footnote 2:** Some warrants may have been exercised prior to the final disposition date.
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<td>First Federal Bank &amp; Trust</td>
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<td>Frontier Grove CA</td>
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<td>Crestview Hills KY</td>
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<td>Union First Market Bankshares Corporation</td>
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<td>Security Bankshares of Pulaski County, Inc.</td>
<td>Waynesville MO</td>
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<td>State Capital Corporation</td>
<td>Greenwood MS</td>
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<td>J.J. Robinson Holdings, Inc.</td>
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<td>San Rafael CA</td>
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<td>First Capitol Corporation</td>
<td>Greensboro NC</td>
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Page 10 of 31
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<th>Purchase Date</th>
<th>Name of Institution</th>
<th>City</th>
<th>State</th>
<th>Investment Description</th>
<th>Investment Amount</th>
<th>Pricing Mechanism</th>
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<td>2</td>
<td>2/27/2009</td>
<td>Minneapolis Private Bancorporation Inc.</td>
<td>Minneapolis</td>
<td>MN</td>
<td>Preferred Stock w/ Exercised Warrants</td>
<td>4,960,000</td>
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### Capital Repayment Details

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<th>Description</th>
<th>Capital Repayment Date</th>
<th>Capital Repayment Amount</th>
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<tr>
<td>Final Disposition</td>
<td>11/18/2009</td>
<td>$780,000</td>
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### Disposition Details

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<tr>
<th>Description</th>
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<th>Disposition Proceeds</th>
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<td>After Capital Repayment Final Disposition</td>
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### Description

- **Pricing Mechanism**: Par
- **Investment Amount**: $4,960,000
- **Final Disposition Date**: 11/18/2009
- **Proceeds**: $780,000

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### Additional Data

- **Proceeds**: $780,000
- **Final Disposition Date**: 11/18/2009
- **Proceeds**: $780,000

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### Notes

- The data pertains to the final disposition of preferred stock with exercised warrants as of 2/27/2009.
<table>
<thead>
<tr>
<th>Stock</th>
<th>Name of Institution</th>
<th>City</th>
<th>State</th>
<th>Date</th>
<th>Investment Description</th>
<th>Investment Amount</th>
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<th>Remaining Investment Amount</th>
<th>Disposition Mechanism</th>
<th>Final Disposition Date</th>
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<tbody>
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<td>31/3/2009</td>
<td>First Federal Bancshares of Atlanta, Inc</td>
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<td>GA</td>
<td>3/13/2009</td>
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<td>Par</td>
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<tr>
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<td>2,211,000 $</td>
<td>Par</td>
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<td>2</td>
<td>4/10/2009</td>
<td>SV Financial, Inc.</td>
<td>Sierra</td>
<td>CA</td>
<td>Preferred Stock w/ Exercised Warrants</td>
<td>4,000,000 $</td>
<td>Par</td>
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<td>2</td>
<td>4/10/2009</td>
<td>Metropolitan Bancorp, Inc.</td>
<td>Chicago</td>
<td>IL</td>
<td>Preferred Stock w/ Exercised Warrants</td>
<td>2,040,000 $</td>
<td>Par</td>
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<tr>
<td>2</td>
<td>4/17/2009</td>
<td>Bank of the Carolinas Corporation</td>
<td>Mocksville</td>
<td>NC</td>
<td>Preferred Stock w/ Warrants</td>
<td>13,179,000 $</td>
<td>Par</td>
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<td>2</td>
<td>4/17/2009</td>
<td>Patterson Bancshares, Inc.</td>
<td>Patterson</td>
<td>LA</td>
<td>Preferred Stock w/ Exercised Warrants</td>
<td>3,690,000 $</td>
<td>Par</td>
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<td>2</td>
<td>4/17/2009</td>
<td>BNB Financial Services Corporation</td>
<td>New York</td>
<td>NY</td>
<td>Preferred Stock w/ Exercised Warrants</td>
<td>7,500,000 $</td>
<td>Par</td>
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<td>2</td>
<td>4/24/2009</td>
<td>Voyage Capital Corp.</td>
<td>Milwaukee</td>
<td>WI</td>
<td>Preferred Stock w/ Exercised Warrants</td>
<td>2,816,000 $</td>
<td>Par</td>
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<td>2</td>
<td>4/24/2009</td>
<td>MacDonald Financial Corporation</td>
<td>Minneapolis</td>
<td>MN</td>
<td>Preferred Stock w/ Exercised Warrants</td>
<td>17,300,000 $</td>
<td>Par</td>
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<td>4/24/2009</td>
<td>Lexington Bancshares, Inc.</td>
<td>Lexington</td>
<td>KY</td>
<td>Preferred Stock w/ Exercised Warrants</td>
<td>4,000,000 $</td>
<td>Par</td>
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<td>2</td>
<td>4/24/2009</td>
<td>Bank of North Carolina</td>
<td>Greensboro</td>
<td>NC</td>
<td>Preferred Stock w/ Exercised Warrants</td>
<td>2,250,000 $</td>
<td>Par</td>
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<td>4/24/2009</td>
<td>First Chicago Bancorp, Inc.</td>
<td>Chicago</td>
<td>IL</td>
<td>Preferred Stock w/ Exercised Warrants</td>
<td>9,060,000 $</td>
<td>Par</td>
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<td>2</td>
<td>4/24/2009</td>
<td>Western Bank Corp.</td>
<td>Des Plaines</td>
<td>IL</td>
<td>Preferred Stock w/ Exercised Warrants</td>
<td>3,124,000 $</td>
<td>Par</td>
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<td>2</td>
<td>4/24/2009</td>
<td>KeyBank National Association</td>
<td>New York</td>
<td>NY</td>
<td>Preferred Stock w/ Exercised Warrants</td>
<td>25,000,000 $</td>
<td>Par</td>
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<td>2</td>
<td>4/24/2009</td>
<td>First National Bank of Chicago</td>
<td>Chicago</td>
<td>IL</td>
<td>Preferred Stock w/ Exercised Warrants</td>
<td>21,000,000 $</td>
<td>Par</td>
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<td>2</td>
<td>4/24/2009</td>
<td>Winfield Bancshares, Inc.</td>
<td>Pittsburgh</td>
<td>PA</td>
<td>Preferred Stock w/ Exercised Warrants</td>
<td>15,800,000 $</td>
<td>Par</td>
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<td>2</td>
<td>5/1/2009</td>
<td>Georgia Primary Bank</td>
<td>Atlanta</td>
<td>GA</td>
<td>Preferred Stock w/ Exercised Warrants</td>
<td>4,500,000 $</td>
<td>Par</td>
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<tr>
<td>2</td>
<td>5/1/2009</td>
<td>Union Bank &amp; Trust Company</td>
<td>Oxford</td>
<td>NC</td>
<td>Preferred Stock w/ Exercised Warrants</td>
<td>3,194,000 $</td>
<td>Par</td>
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<td>2</td>
<td>5/1/2009</td>
<td>HPK Financial Corporation</td>
<td>Chicago</td>
<td>IL</td>
<td>Preferred Stock w/ Exercised Warrants</td>
<td>4,000,000 $</td>
<td>Par</td>
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<td>2</td>
<td>5/8/2009</td>
<td>One Georgia Bank</td>
<td>Atlanta</td>
<td>GA</td>
<td>Preferred Stock w/ Exercised Warrants</td>
<td>5,500,000 $</td>
<td>Par</td>
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<td>2</td>
<td>5/8/2009</td>
<td>Freeport Bancshares, Inc.</td>
<td>Freeport</td>
<td>IL</td>
<td>Preferred Stock w/ Exercised Warrants</td>
<td>3,000,000 $</td>
<td>Par</td>
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<td>2</td>
<td>5/8/2009</td>
<td>Investors Financial Corporation of Pettis County, Inc.</td>
<td>Sedalia</td>
<td>MO</td>
<td>Preferred Stock w/ Exercised Warrants</td>
<td>4,000,000 $</td>
<td>Par</td>
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<td>2</td>
<td>5/15/2009</td>
<td>IBC Bancorp, Inc.</td>
<td>Chicago</td>
<td>IL</td>
<td>Subordinated Debentures</td>
<td>3,805,000 $</td>
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<td>2</td>
<td>5/15/2009</td>
<td>Brogan Bankshares, Inc.</td>
<td>Kaukauna</td>
<td>WI</td>
<td>Subordinated Debentures</td>
<td>3,000,000 $</td>
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<tr>
<td>2</td>
<td>5/15/2009</td>
<td>Riverside Bancshares, Inc.</td>
<td>Little Rock</td>
<td>AR</td>
<td>Subordinated Debentures</td>
<td>3,000,000 $</td>
<td>Par</td>
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<td>2</td>
<td>5/15/2009</td>
<td>Market Street Bancshares, Inc.</td>
<td>Mount Vernon</td>
<td>IL</td>
<td>Subordinated Debentures</td>
<td>6,090,000 $</td>
<td>Par</td>
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<tr>
<td>2</td>
<td>5/22/2009</td>
<td>The Landrum Company</td>
<td>Columbia</td>
<td>MO</td>
<td>Preferred Stock w/ Exercised Warrants</td>
<td>15,000,000 $</td>
<td>Par</td>
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<tr>
<td>2</td>
<td>5/22/2009</td>
<td>Fort Advantage Bancshares, Inc.</td>
<td>Denver</td>
<td>CO</td>
<td>Preferred Stock w/ Exercised Warrants</td>
<td>7,177,000 $</td>
<td>Par</td>
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<td>2</td>
<td>5/22/2009</td>
<td>Backridge Financial, Inc.</td>
<td>Des Moines</td>
<td>IA</td>
<td>Preferred Stock w/ Exercised Warrants</td>
<td>3,503,000 $</td>
<td>Par</td>
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<td>2</td>
<td>5/22/2009</td>
<td>National Bancshares, Inc.</td>
<td>Phoenix</td>
<td>AZ</td>
<td>Preferred Stock w/ Exercised Warrants</td>
<td>4,000,000 $</td>
<td>Par</td>
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<tr>
<td>2</td>
<td>5/22/2009</td>
<td>Inmar Bancshares</td>
<td>Baltimore</td>
<td>MD</td>
<td>Preferred Stock w/ Exercised Warrants</td>
<td>4,000,000 $</td>
<td>Par</td>
<td></td>
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<td>2</td>
<td>5/22/2009</td>
<td>Cost Ranch Bancshares, Inc.</td>
<td>Lakewood</td>
<td>CO</td>
<td>Preferred Stock w/ Exercised Warrants</td>
<td>2,820,000 $</td>
<td>Par</td>
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<tr>
<td>2</td>
<td>5/23/2009</td>
<td>Commonwealth Bancshares, Inc.</td>
<td>Louisville</td>
<td>KY</td>
<td>Subordinated Debentures</td>
<td>20,400,000 $</td>
<td>Par</td>
<td></td>
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<tr>
<td>Footnote</td>
<td>Purchase Date</td>
<td>Name of Institution</td>
<td>City</td>
<td>State</td>
<td>Investment Description</td>
<td>Investment Amount</td>
<td>Pricing Mechanism</td>
<td>Capital Repayment Details</td>
<td>Treasury Investment Remaining After Capital Repayment</td>
<td>Final Disposition Date</td>
<td>Disposition Investment Description</td>
<td>Final Disposition Proceeds</td>
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<td>S 4 5/20/2009</td>
<td>Premier Financial Corp.</td>
<td>Dubuque</td>
<td>IA</td>
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<td>Subordinated Debentures or Exercised Warrants</td>
<td>6,348,500</td>
<td>Par</td>
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<td>S 5/22/2009</td>
<td>P &amp; C Bancorp, Inc.</td>
<td>Holland</td>
<td>MI</td>
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<td>Subordinated Debentures or Exercised Warrants</td>
<td>2,993,000</td>
<td>Par</td>
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<tr>
<td>S 5/29/2009</td>
<td>United Bank Corporation</td>
<td>Searsville</td>
<td>CA</td>
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<td>Subordinated Debentures or Exercised Warrants</td>
<td>14,400,000</td>
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<td>S 5/29/2009</td>
<td>Community Bank, States of Illinois, Inc.</td>
<td>New Albany</td>
<td>IN</td>
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<td>Preferred Stock w/ Warrants</td>
<td>24,894,000</td>
<td>Par</td>
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<td>S 5/29/2009</td>
<td>Prime Financial Bank</td>
<td>Folsom</td>
<td>CA</td>
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<td>Subordinated Debentures or Exercised Warrants</td>
<td>24,894,000</td>
<td>Par</td>
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<td>S 5/29/2009</td>
<td>State Mutual Bancshares, Inc.</td>
<td>Macon</td>
<td>GA</td>
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<td>Subordinated Debentures or Exercised Warrants</td>
<td>3,076,000</td>
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<td>S 5/29/2009</td>
<td>Biltmore Financial Group</td>
<td>Asheville</td>
<td>NC</td>
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<td>Subordinated Debentures or Exercised Warrants</td>
<td>12,600,000</td>
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<td>S 5/29/2009</td>
<td>Valley Bancorp, Inc.</td>
<td>Benson</td>
<td>ND</td>
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<td>Subordinated Debentures or Exercised Warrants</td>
<td>3,942,000</td>
<td>Par</td>
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<td>S 5/29/2009</td>
<td>Chambers Bancshares, Inc.</td>
<td>Danville</td>
<td>KY</td>
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<td>Subordinated Debentures or Exercised Warrants</td>
<td>19,817,000</td>
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<td>S 6/5/2009</td>
<td>Covenant Financial Corporation</td>
<td>Chaska</td>
<td>MN</td>
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<td>Preferred Stock w/ Exercised Warrants</td>
<td>3,500,000</td>
<td>Par</td>
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<td>S 6/5/2009</td>
<td>First Trust Corporation</td>
<td>New Orleans</td>
<td>LA</td>
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<td>Preferred Stock w/ Exercised Warrants</td>
<td>17,369,000</td>
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<td>S 6/5/2009</td>
<td>Steffl Financial Corporation</td>
<td>Lake Rock</td>
<td>AR</td>
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<td>Preferred Stock w/ Exercised Warrants</td>
<td>17,300,000</td>
<td>Par</td>
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<td>S 6/5/2009</td>
<td>Service Bancorp, Inc.</td>
<td>Surprise</td>
<td>AZ</td>
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<td>2,850,000</td>
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<td>S 6/5/2009</td>
<td>South Point Bancshares, Inc.</td>
<td>Jackson</td>
<td>MS</td>
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<td>Preferred Stock w/ Exercised Warrants</td>
<td>3,700,000</td>
<td>Par</td>
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<td>S 6/5/2009</td>
<td>Capital Financial Stock Corporation, Inc.</td>
<td>Ocean Park</td>
<td>CA</td>
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<td>Preferred Stock w/ Exercised Warrants</td>
<td>4,000,000</td>
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<td>S 6/12/2009</td>
<td>First Financial Bancshares, Inc.</td>
<td>Lawrence</td>
<td>KS</td>
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<td>Preferred Stock w/ Exercised Warrants</td>
<td>3,756,000</td>
<td>Par</td>
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<td>S 6/12/2009</td>
<td>First Valley Bancorporation, Inc.</td>
<td>Freeport</td>
<td>IL</td>
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<td>Preferred Stock w/ Exercised Warrants</td>
<td>15,000,000</td>
<td>Par</td>
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<tr>
<td>S 6/12/2009</td>
<td>Mid Resكو &amp; Merchants Bancorp</td>
<td>Idaho</td>
<td>ID</td>
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<td>Preferred Stock w/ Exercised Warrants</td>
<td>3,510,000</td>
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<td>S 6/12/2009</td>
<td>First Financial Corporation</td>
<td>Solon</td>
<td>OH</td>
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<td>Preferred Stock w/ Exercised Warrants</td>
<td>3,900,000</td>
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<td>Amount (Loss)</td>
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<td>Great River Holding Company</td>
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<td>Tampa</td>
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<td>Lake Placid</td>
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<td>Alfa Financial Services, Inc.</td>
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<td>First Independent Bancorp, Inc.</td>
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<td>American Financial Corporation</td>
<td>Plainfield</td>
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<td>Preferred Stock with Exercised Warrants</td>
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<td>Par</td>
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<td>Proceeds</td>
<td>4,000,000$</td>
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Total Capital Repayment Amount: $284,894,726,320
Total Warrant Proceeds: $129,834,501,800

**TOTAL TREASURY CPP INVESTMENT AMOUNT:** $72,726,105,320

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1. This transaction was included in previous Transaction Reports with Merrill Lynch & Co., Inc. listed as the qualifying institution and a 10/24/2008 transaction date, illustrated to indicate that settlement was deferred pending merger. The purchase of Merrill Lynch by Bank of America was completed on 11/1/2009, and this transaction under the CPP was announced on 10/24/2009.
2. Privately-held qualified financial institution. Treasury received a warrant to purchase additional shares of preferred stock (unless the institution is a CDFI), which it exercised immediately.
3. To promote community development financial institutions (CDFIs), Treasury does not require warrants as part of its investment in certified CDFIs when the size of the investment is $50 million or less.
4. Treasury cancelled the warrants received from this institution due to its designation as a CDFI.
5. Repayment pursuant to Title VII, Section 703(b)(3) of the American Recovery and Reinvestment Act of 2009.
6. Redemption pursuant to a qualified equity offering.
7. This amount does not include accrued and unpaid dividends, which must be paid at the time of capital repayment.
8. The proceeds associated with the disposition of this investment do not include accrued and unpaid dividends.
9. Subordinate S corporation: Treasury received a warrant to purchase additional subordinated debentures (unless the institution is a CDFI), which it exercised immediately.
10. In qualified equity offerings, this institution issued more capital than Treasury's original investment, therefore, the number of Treasury's shares underlying the warrant was reduced by half.
11. The proceeds associated with the dispositions of this investment do not include accrued and unpaid dividends.
12. This warrant terminates on receipt of certain shareholder approvals.
13. This warrant terminated on receipt of certain shareholder approvals.
14. This warrant terminated on receipt of certain shareholder approvals.
15. For final disposition of warrants, “R” represents proceeds from a repurchase of warrants by the financial institution, “N” represents proceeds from a repurchase of warrants by the financial institution, “C” represents proceeds from a repurchase of warrants by the financial institution, and “W” represents proceeds from a repurchase of warrants by the financial institution.
16. As of the date of this report, this institution is in bankruptcy proceedings.
17. As of the date of this report, this institution is in bankruptcy proceedings.
18. As of the date of this report, this institution is in bankruptcy proceedings.
19. As of the date of this report, this institution is in bankruptcy proceedings.
20. As of the date of this report, this institution is in bankruptcy proceedings.

Page 16 of 31
### Initial Investment

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<th>City, State</th>
<th>Date</th>
<th>Transaction Type</th>
<th>Seller</th>
<th>Description</th>
<th>Amount</th>
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<tr>
<td>Detroit, MI</td>
<td>12/28/2008</td>
<td>Purchase</td>
<td>GMAC</td>
<td>Preferred Stock in Exercised Warrants</td>
<td>$9,500,000,000</td>
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<tr>
<td>Detroit, MI</td>
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<td>GMAC</td>
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<td>Convertible Preferred Stock in Exercised Warrants</td>
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<td>Detroit, MI</td>
<td>12/31/2009</td>
<td>Purchase</td>
<td>GMAC</td>
<td>Convertible Preferred Stock</td>
<td>$8,540,000,000</td>
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<td>Detroit, MI</td>
<td>4/22/2009</td>
<td>Purchase</td>
<td>GMAC</td>
<td>Convertible Preferred Stock</td>
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<tr>
<td>Detroit, MI</td>
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<td>Chrysler LLC</td>
<td>Debt Obligation</td>
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<tr>
<td>Farmington Hills, MI</td>
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<td>Purchase</td>
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<td>Debt Obligation in Additional Note</td>
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<td>Detroit, MI</td>
<td>7/10/2009</td>
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<td>Debt Obligation</td>
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### Payment or Disposition

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<td>GMAC</td>
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<td>GMAC</td>
<td>Convertible Preferred Stock in Exercised Warrants</td>
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<td>Convertible Preferred Stock in Exercised Warrants</td>
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<td>Auburn Hills, MI</td>
<td>1/22/2009</td>
<td>Purchase</td>
<td>Chrysler LLC</td>
<td>Debt Obligation in Additional Note</td>
<td>$6,642,000,000</td>
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</table>

### Total Treasury Investment Amount

<table>
<thead>
<tr>
<th>Amount</th>
</tr>
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<tbody>
<tr>
<td>$78,154,992,261</td>
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</tbody>
</table>

As used in this table and its footnotes:

- "GMAC" refers to GMAC Inc., formerly known as GMAC LLC.
- "Old GM" refers to General Motors Corporation, which is now known as Motors Liquidation Company.
- "New GM" refers to General Motors Company, the company that purchased Old GM's assets on 7/10/2009 in a sale pursuant to section 363 of the Bankruptcy Code. See also footnote 11.
- "Chrysler FinCo" refers to Chrysler Financial Services Americas LLC.
- "Chrysler Holding" refers to C2G holding LLC, the company formerly known as "Chrysler Holding LLC".
1. Payment amount does not include accrued and unpaid interest on a debt obligation, which must be paid at the time of principal repayment.
2. Treasury committed to lend General Motors Corporation up to $1,000,000,000. The ultimate funding was dependent upon the terms of the Bankruptcy Code. The amount has been updated to reflect the final level of funding.
3. Pursuant to its rights under the loan agreement with Old GM reported on 12/29/2008, Treasury exchanged its $884 million loan to Old GM for a portion of Old GM's common equity in GMAC. Treasury held a 3.6% common equity interest in GMAC until the transactions reported on 12/30/2009. (See transactions marked by orange line in the table above and footnote 22.)
4. This transaction is an amendment to Treasury's 12/31/2008 agreement with Old GM (the "Old GM Loan"), which brought the total loan amount to $15,400,000,000.
5. This transaction was a further amendment to the Old GM Loan, which brought the total loan amount to $15,600,000,000.
6. This transaction was a further amendment to the Old GM Loan, which brought the total loan amount to $16,324,000,000. The $360,000,000 loan was used to capitalize GMW Warranty LLC, a special purpose vehicle created by Treasury on 10/22/2009.
7. Treasury committed to lend General Motors Corporation $500 million. The ultimate funding was dependent upon the terms of the Bankruptcy Code. The amount has been updated to reflect the final level of funding.
8. Under the terms of the $3.3 billion debt-in-possession credit agreement dated 8/25/2009 with Old GM (the "GM DIP Loan"), Treasury's commitment amount was $3.0 billion. The remaining $3.2 billion of the financing was provided by Canadian government entities. As of 7/6/2009, $30.1 billion of funds had been disbursed by Treasury.
9. On 7/11/2009, Treasury and Old GM amended the GM DIP Loan, and the principal amount and accrued interest thereunder were extinguished and exchanged for privately placed preferred and common equity in New GM. (See green lines in the table above.)
10. In total, for the exchange of the Old GM Loan and the GM DIP Loan (other than as explained in footnote 9), Treasury received $2.1 billion in preferred shares and 60.9% of the common shares of New GM. (See transactions marked by green lines in the table above.)
11. Pursuant to its corporate reorganization completed on or about 1/2/2009, the shareholders of Old GM, including with respect to Treasury's preferred and common stock, became shareholders of General Motors Holding Company (the ultimate parent company of New GM), which was renamed "General Motors Company" on an equal basis to their shareholdings in New GM, and New GM was converted to "General Motors LLC". General Motors LLC is a wholly owned subsidiary of General Motors Holding LLC, and General Motors Holdings LLC is a wholly owned subsidiary of General Motors Company.
12. Pursuant to a corporate reorganization completed on 7/11/2009, Treasury's loan with New GM was assigned and assumed by General Motors Holdings LLC.
13. The loan was funded through Chrysler USA Receivables Trust, a special purpose vehicle created by Chrysler FinCo. The amount of $1,500,000,000 represents the maximum loan amount. The loan was incrementally funded until it reached the maximum amount of $1.5 billion on 4/9/2009.
14. This transaction was an amendment to Treasury's agreement with Old GM, which brought the total loan amount to $19,400,000,000.
15. This transaction was a further amendment to the Old GM Loan, which brought the total loan amount to $19,760,624,198. (See footnote 18.)
16. This transaction was an amendment to Treasury's agreement with Old GM, which brought the total loan amount to $20,500,000,000.
17. Treasury issued notice to the institution of the permanent reduced commitment on 7/8/2009; the reduction was effective on 7/1/2009.
18. Pursuant to an agreement dated 12/30/2009, the convertible preferred shares will mandatorily convert to common stock under the terms of the agreement.

**Automotive Supplier Support Program**

<table>
<thead>
<tr>
<th>Footnote</th>
<th>Date</th>
<th>Name of Institution</th>
<th>City</th>
<th>State</th>
<th>Transaction Type</th>
<th>Investment Amount</th>
<th>Pricing Mechanism</th>
<th>Adjustment Details</th>
<th>Adjustment Remarks</th>
<th>Date</th>
<th>Type</th>
<th>Amount</th>
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<tbody>
<tr>
<td>1</td>
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<td>GM Supplier Receivables LLC</td>
<td>Morristown</td>
<td>NJ</td>
<td>Purchase</td>
<td>Debt Obligation w/ Additional Note</td>
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<td>$1,000,000,000</td>
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<td>4/9/2009</td>
<td>Chrysler Receivables SPV LLC</td>
<td>Morristown</td>
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<td>$1,000,000,000</td>
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</tbody>
</table>

**INITIAL TOTAL**

$5,500,000,000

**ADJUSTED TOTAL**

$2,500,000,000

1/ The loan was funded through GM Supplier Receivables LLC, a special purpose vehicle created by General Motors Corporation. The amount of $3,500,000,000 represents the maximum loan amount. The loan will be incrementally funded. The credit agreement was fully executed on 4/9/2009, but was made effective as of 4/3/2009. General Motors Company assumed GM Supplier 2/ The loan was funded through Chrysler Receivables SPV LLC, a special purpose vehicle created by Chrysler LLC. The amount of $1,500,000,000 represents the maximum loan amount. The loan will be incrementally funded. The credit agreement was fully executed on 4/9/2009, but was made effective as of 4/7/2009. Chrysler Group LLC assumed Chrysler Receivables SPV LLC on 3/ Treasury issued notice to the institution of the permanent reduced commitment on 7/8/2009; the reduction was effective on 7/10/2009.
4/ Does not include accrued and unpaid interest due on the amount of principal repayment, which interest must be paid at the time of principal repayment.

**Note:**
- The table above summarizes the transactions under the Automotive Supplier Support Program. Each row represents a separate transaction, with the following columns: **Name of Institution**, **City**, **State**, **Transaction Type**, **Investment Amount**, **Pricing Mechanism**, **Adjustment Details**, **Adjustment Remarks**, **Date**, **Type**, **Amount**.
- **Footnote 1:** The loan was funded through GM Supplier Receivables LLC, a special purpose vehicle created by General Motors Corporation. The amount of $3,500,000,000 represents the maximum loan amount. The loan will be incrementally funded. The credit agreement was fully executed on 4/9/2009, but was made effective as of 4/3/2009. General Motors Company assumed GM Supplier.
- **Footnote 2:** The loan was funded through Chrysler Receivables SPV LLC, a special purpose vehicle created by Chrysler LLC. The amount of $1,500,000,000 represents the maximum loan amount. The loan will be incrementally funded. The credit agreement was fully executed on 4/9/2009, but was made effective as of 4/7/2009. Chrysler Group LLC assumed Chrysler Receivables SPV LLC on 3/ Treasury issued notice to the institution of the permanent reduced commitment on 7/8/2009; the reduction was effective on 7/10/2009.
- **Footnote 4:** Does not include accrued and unpaid interest due on the amount of principal repayment, which interest must be paid at the time of principal repayment.
1/ In consideration for the guarantee, Treasury received $4.03 billion of preferred stock, which pays 8% interest.

2/ Treasury made three separate investments in Citigroup Inc. (“Citigroup”) under CPP, TIP, and AGP for a total of $49 billion. On 6/9/2009, Treasury entered into an agreement with Citigroup to exchange all of Treasury’s investments. On 7/30/2009, Treasury exchanged all of its Fixed Rate Cumulative Perpetual Preferred Stock, Series I (“TIP Shares”) “dollar for dollar” for Trust Preferred Securities.

3/ On 12/23/2009, Treasury retained in a Termination Agreement with the other parties to the Master Agreement, which served to terminate Treasury’s guarantees and obligations under the Master Agreement. In connection with the early termination of the guarantees, Treasury agreed to cancel $1.8 billion of the AGP Trust Preferred Securities, and the Federal Deposit Insurance Corporation (FDIC) and Treasury agreed that, subject to the conditions set out in the Termination Agreement, the FDIC may transfer $800 million of Trust Preferred Securities to Treasury at the close of Citigroup’s participation in the FDIC’s Temporary Liquidity Guarantee Program.

TOTAL $40,000,000,000 $40,000,000,000

Footnote:
1/ Treasury made three separate investments in Citigroup Inc. (“Citigroup”) under CPP, TIP, and AGP for a total of $49 billion. On 6/9/2009, Treasury entered into an agreement with Citigroup to exchange all of Treasury’s investments. On 7/30/2009, Treasury exchanged all of its Fixed Rate Cumulative Perpetual Preferred Stock, Series I (“TIP Shares”) “dollar for dollar” for Trust Preferred Securities.
2/ Treasury made three separate investments in Citigroup Inc. (“Citigroup”) under CPP, TIP, and AGP for a total of $49 billion. On 6/9/2009, Treasury entered into an agreement with Citigroup to exchange all of Treasury’s investments. On 7/30/2009, Treasury exchanged all of its Fixed Rate Cumulative Perpetual Preferred Stock, Series I (“TIP Shares”) “dollar for dollar” for Trust Preferred Securities.
3/ On 12/23/2009, Treasury retained in a Termination Agreement with the other parties to the Master Agreement, which served to terminate Treasury’s guarantees and obligations under the Master Agreement. In connection with the early termination of the guarantees, Treasury agreed to cancel $1.8 billion of the AGP Trust Preferred Securities, and the Federal Deposit Insurance Corporation (FDIC) and Treasury agreed that, subject to the conditions set out in the Termination Agreement, the FDIC may transfer $800 million of Trust Preferred Securities to Treasury at the close of Citigroup’s participation in the FDIC’s Temporary Liquidity Guarantee Program.
CONSUMER AND BUSINESS LENDING INITIATIVE INVESTMENT PROGRAM

<table>
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<tr>
<th>Footnote</th>
<th>Date</th>
<th>Name of Institution</th>
<th>City</th>
<th>State</th>
<th>Transaction Type</th>
<th>Investment Description</th>
<th>Investment Amount</th>
<th>Pricing Mechanism</th>
<th>Date</th>
<th>Transaction Type</th>
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<th>Investment Amount</th>
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<th>Date</th>
<th>Transaction Type</th>
<th>Investment Description</th>
<th>Investment Amount</th>
<th>Pricing Mechanism</th>
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<tr>
<td>1</td>
<td>11/25/2008</td>
<td>AIG</td>
<td>New York NY</td>
<td>Purchase Preferred Stock w/ Warrants</td>
<td>$ 40,000,000,000</td>
<td>Par</td>
<td>4/17/2009</td>
<td>Exchange</td>
<td>Preferred Stock w/ Warrants</td>
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<td>2</td>
<td>4/17/2009</td>
<td>AIG</td>
<td>New York NY</td>
<td>Purchase Preferred Stock w/ Warrants</td>
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</tr>
</tbody>
</table>

TOTAL $ 69,835,000,000

1/ On 4/17/2009, Treasury exchanged its Series D Fixed Rate Cumulative Preferred Shares for Series E Fixed Rate Non-Cumulative Preferred Shares with no change to Treasury's initial investment amount. In addition, in order for AIG to fully redeem the Series E Preferred Shares, it has an additional obligation to Treasury of $1,604,576,000 to reflect the cumulative unpaid dividends for the Series D Preferred Shares due to Treasury through and including the exchange date.

2/ The investment price reflects Treasury's commitment to invest up to $30 billion less a reduction of $165 million representing retention payments AIG Financial Products made to its employees in March 2009.

3/ This transaction does not include AIG's commitment fee of an additional $165 million scheduled to be paid from its operating income in three equal installments over the five-year life of the facility.

---

1/ The loan was funded through TALF LLC, a special purpose vehicle created by The Federal Reserve Bank of New York. The amount of $20,000,000,000 represents the maximum loan amount. The loan will be incrementally funded.

---

1/ On 4/17/2009, Treasury exchanged its Series D Fixed Rate Cumulative Preferred Shares for Series E Fixed Rate Non-Cumulative Preferred Shares with no change to Treasury's initial investment amount. In addition, in order for AIG to fully redeem the Series E Preferred Shares, it has an additional obligation to Treasury of $1,604,576,000 to reflect the cumulative unpaid dividends for the Series D Preferred Shares due to Treasury through and including the exchange date.

2/ The investment price reflects Treasury's commitment to invest up to $30 billion less a reduction of $165 million representing retention payments AIG Financial Products made to its employees in March 2009.

3/ This transaction does not include AIG's commitment fee of an additional $165 million scheduled to be paid from its operating income in three equal installments over the five-year life of the facility.
<table>
<thead>
<tr>
<th>Footnote</th>
<th>Date</th>
<th>Name of Institution</th>
<th>City</th>
<th>State</th>
<th>Description</th>
<th>Transaction Type</th>
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<th>Repayment Amount</th>
<th>Amount</th>
<th>Remaining Investment</th>
<th>Description Date</th>
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<td>1/29/2010</td>
<td>JST/TCH Senior Mortgage Securities Fund, L.P.</td>
<td>Wilmington</td>
<td>DE</td>
<td>Distribution</td>
<td>Purchase</td>
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<td>1/15/2010</td>
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<td>$20,091,872</td>
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<td>JST/TCH Senior Mortgage Securities Fund, L.P.</td>
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<td>Distribution</td>
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<td>Joint Obligation w/ Contingent Proceeds</td>
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<td>168,922</td>
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<td>Invesco Legacy Securities Master Fund, L.P.</td>
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<td>Wellington Management Legacy Securities PPIF Master Fund, LP</td>
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<td>AllianceBernstein Legacy Securities Master Fund, L.P.</td>
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<td>Debt Obligation w/ Contingent Proceeds</td>
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<td>12/16/2009</td>
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<td></td>
<td>Debt Obligation w/ Contingent Proceeds</td>
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</tr>
</tbody>
</table>

**TOTAL INVESTMENT AMOUNT** $30,000,000,000  
**TOTAL CAPITAL REPAYMENT AMOUNT** $391,138,718  
**TOTAL PROCEEDS** $20,844,319  

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1/ The equity amount may be incrementally funded. Investment amount represents Treasury’s maximum obligation if the limited partners other than Treasury fund their maximum equity capital obligations.
2/ The loan may be incrementally funded. Investment amount represents Treasury’s maximum obligation if Treasury and the limited partners other than Treasury fund 100% of their maximum equity obligations.
3/ Adjusted to show Treasury’s final investment in a fund.
5/ Profit after capital repayments will be paid pro rata (subject to prior distribution of Contingent Proceeds to Treasury) to the fund’s partners, including Treasury, in respect of their membership interests.
<table>
<thead>
<tr>
<th>Date</th>
<th>Name of Institution</th>
<th>City</th>
<th>State</th>
<th>Transaction Type</th>
<th>Investment Description</th>
<th>Cap of Incentive Payments on Behalf of Borrowers and to Servicers &amp; Lenders/Investors (Cap)</th>
<th>Pricing Mechanism</th>
<th>Adjustment Date</th>
<th>Cap Adjustment Amount</th>
<th>Adjusted Cap</th>
<th>Reason for Adjustment</th>
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<tbody>
<tr>
<td>4/13/2009</td>
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<td>4/13/2009</td>
<td>Wells Fargo Bank, NA</td>
<td>Des Moines IA</td>
<td>IA</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
<td>$2,573,000,000</td>
<td>N/A</td>
<td>1/26/2010</td>
<td>$2,050,236,344</td>
<td>$5,738,626,344</td>
<td>Transfer of cap (from Wachovia due to merger)</td>
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<tr>
<td>4/13/2009</td>
<td>GMAC Mortgage, Inc.</td>
<td>Ft. Washington PA</td>
<td>PA</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
<td>$633,000,000</td>
<td>N/A</td>
<td>6/12/2009</td>
<td>$384,650,000</td>
<td>$1,017,650,000</td>
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<td>4/13/2009</td>
<td>Saxon Mortgage Services, Inc.</td>
<td>Irving TX</td>
<td>TX</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
<td>$407,000,000</td>
<td>N/A</td>
<td>6/12/2009</td>
<td>$2,873,000,000</td>
<td>N/A</td>
<td>Updated portfolio data from servicer &amp; HPDP initial cap</td>
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<td>4/13/2009</td>
<td>Chase Home Finance, LLC</td>
<td>Jersey NJ</td>
<td>NJ</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
<td>$3,552,000,000</td>
<td>N/A</td>
<td>7/31/2009</td>
<td>(5,552,000,000)</td>
<td>(5,552,000,000)</td>
<td>Termination of SPA</td>
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<td>4/16/2009</td>
<td>Ocean Financial Corporation, Inc.</td>
<td>West Palm Beach FL</td>
<td>FL</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
<td>$659,000,000</td>
<td>N/A</td>
<td>6/12/2009</td>
<td>$105,620,000</td>
<td>$553,380,000</td>
<td>Updated portfolio data from servicer</td>
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<td>4/17/2009 as amended on 1/26/2010</td>
<td>Bank of America, N.A.</td>
<td>Simi Valley CA</td>
<td>CA</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
<td>$798,900,000</td>
<td>N/A</td>
<td>6/12/2009</td>
<td>$102,580,000</td>
<td>$696,320,000</td>
<td>Updated portfolio data from servicer &amp; HPDP initial cap</td>
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<td>4/17/2009 as amended on 1/26/2010</td>
<td>Countrywide Home Loans Servicing LP</td>
<td>Simi Valley CA</td>
<td>CA</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
<td>$1,864,000,000</td>
<td>N/A</td>
<td>6/12/2009</td>
<td>$277,840,000</td>
<td>$933,800,000</td>
<td>Updated portfolio data from servicer &amp; HAFA initial cap</td>
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<td>Countrywide Home Loans Servicing LP</td>
<td>Simi Valley CA</td>
<td>CA</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
<td>$1,864,000,000</td>
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<td>$1,532,630,000</td>
<td>Updated portfolio data from servicer &amp; HAFA initial cap</td>
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<td>4/17/2009 as amended on 1/26/2010</td>
<td>Countrywide Home Loans Servicing LP</td>
<td>Simi Valley CA</td>
<td>CA</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
<td>$1,864,000,000</td>
<td>N/A</td>
<td>1/26/2010</td>
<td>$2,250,780,000</td>
<td>$4,715,300,000</td>
<td>Updated portfolio data from servicer &amp; HAFA initial cap</td>
</tr>
<tr>
<td>4/17/2009 as amended on 1/26/2010</td>
<td>Countrywide Home Loans Servicing LP</td>
<td>Simi Valley CA</td>
<td>CA</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
<td>$1,864,000,000</td>
<td>N/A</td>
<td>12/30/2009</td>
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<td>$2,433,020,000</td>
<td>Updated portfolio data from servicer &amp; HAFA initial cap</td>
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<td>4/17/2009 as amended on 1/26/2010</td>
<td>Countrywide Home Loans Servicing LP</td>
<td>Simi Valley CA</td>
<td>CA</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
<td>$1,864,000,000</td>
<td>N/A</td>
<td>12/30/2009</td>
<td>$3,318,840,000</td>
<td>$5,182,640,000</td>
<td>Updated portfolio data from servicer &amp; HAFA initial cap</td>
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<td>4/17/2009 as amended on 1/26/2010</td>
<td>Countrywide Home Loans Servicing LP</td>
<td>Simi Valley CA</td>
<td>CA</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
<td>$1,864,000,000</td>
<td>N/A</td>
<td>9/30/2009</td>
<td>(717,420,000)</td>
<td>$4,465,420,000</td>
<td>Updated portfolio data from servicer &amp; HAFA initial cap</td>
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<td>4/17/2009 as amended on 1/26/2010</td>
<td>Countrywide Home Loans Servicing LP</td>
<td>Simi Valley CA</td>
<td>CA</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
<td>$1,864,000,000</td>
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<td>9/30/2009</td>
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<td>Updated portfolio data from servicer &amp; HAFA initial cap</td>
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<td>4/17/2009 as amended on 1/26/2010</td>
<td>Countrywide Home Loans Servicing LP</td>
<td>Simi Valley CA</td>
<td>CA</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
<td>$1,864,000,000</td>
<td>N/A</td>
<td>12/30/2009</td>
<td>$2,250,780,000</td>
<td>$4,715,300,000</td>
<td>Updated portfolio data from servicer &amp; HAFA initial cap</td>
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<td>Countrywide Home Loans Servicing LP</td>
<td>Simi Valley CA</td>
<td>CA</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
<td>$1,864,000,000</td>
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<td>1/26/2010</td>
<td>$450,100,000</td>
<td>$7,208,300,000</td>
<td>Updated portfolio data from servicer &amp; HAFA initial cap</td>
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<tr>
<td>Date</td>
<td>Name of Institution</td>
<td>City</td>
<td>State</td>
<td>Transaction Type</td>
<td>Investment Description</td>
<td>Cap of Incentive Payments on Behalf of Borrowers and to Servicers &amp; Lenders/Investors (Cap)</td>
<td>Pricing Mechanism</td>
<td>Adjustment Date</td>
<td>Cap Adjustment Amount</td>
<td>Adjusted Cap</td>
<td>Reason for Adjustment</td>
</tr>
<tr>
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</tr>
<tr>
<td>4/20/2009</td>
<td>Home Loan Services, Inc.</td>
<td>Pittsburgh</td>
<td>PA</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
<td>$ 319,000,000</td>
<td>N/A</td>
<td>6/12/2008</td>
<td>$ 128,300,000</td>
<td>$ 447,300,000</td>
<td>Updated portfolio data from servicer</td>
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<td>9/30/2009</td>
<td>$ 48,730,000</td>
<td>$ 496,030,000</td>
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<td>servicer &amp; HPDP initial cap</td>
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<td>12/30/2009</td>
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<td></td>
<td>6/12/2008</td>
<td>$ 87,130,000</td>
<td>$ 453,130,000</td>
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<td>servicer &amp; HAFA initial cap</td>
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<td></td>
<td></td>
<td></td>
<td>9/30/2009</td>
<td>$ (249,670,000)</td>
<td>$ 203,460,000</td>
<td></td>
<td>servicer &amp; HPDP initial cap</td>
</tr>
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<td></td>
<td>12/30/2009</td>
<td>$ 119,700,000</td>
<td>$ 323,460,000</td>
<td></td>
<td>servicer &amp; HAFA initial cap</td>
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<tr>
<td>4/20/2009</td>
<td>Wilshire Credit Corporation</td>
<td>Beaverton</td>
<td>OR</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
<td>$ 366,000,000</td>
<td>N/A</td>
<td>6/12/2008</td>
<td>$ 130,780,000</td>
<td>$ 221,790,000</td>
<td>Updated portfolio data from servicer &amp; servicer &amp; servicer</td>
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<tr>
<td>4/24/2009</td>
<td>Green Tree Servicing LLC</td>
<td>Saint Paul</td>
<td>MN</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
<td>$ 156,000,000</td>
<td>N/A</td>
<td>6/17/2009</td>
<td>$ (64,960,000)</td>
<td>$ 91,010,000</td>
<td>Updated portfolio data from servicer &amp; servicer &amp; servicer</td>
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<tr>
<td>4/27/2009</td>
<td>Carrington Mortgage Services, LLC</td>
<td>Santa Ana</td>
<td>CA</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
<td>$ 195,000,000</td>
<td>N/A</td>
<td>6/17/2009</td>
<td>$ (63,980,000)</td>
<td>$ 131,020,000</td>
<td>Updated portfolio data from servicer &amp; servicer &amp; servicer</td>
</tr>
<tr>
<td>5/10/2009</td>
<td>Aurora Loan Services, LLC</td>
<td>Lithon</td>
<td>CO</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
<td>$ 798,000,000</td>
<td>N/A</td>
<td>9/30/2009</td>
<td>$ (11,860,000)</td>
<td>$ 447,140,000</td>
<td>Updated portfolio data from servicer &amp; servicer &amp; servicer</td>
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<tr>
<td>5/28/2009</td>
<td>Nationstar Mortgage LLC</td>
<td>Lewisville</td>
<td>TX</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
<td>$ 101,000,000</td>
<td>N/A</td>
<td>6/12/2008</td>
<td>$ 16,140,000</td>
<td>$ 117,140,000</td>
<td>Updated portfolio data from servicer &amp; servicer &amp; servicer</td>
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<tr>
<td>6/12/2009</td>
<td>Residential Credit Solutions</td>
<td>Fort Worth</td>
<td>TX</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
<td>$ 19,400,000</td>
<td>N/A</td>
<td>9/30/2009</td>
<td>$ 134,560,000</td>
<td>$ 251,970,000</td>
<td>Updated portfolio data from servicer &amp; servicer &amp; servicer</td>
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<tr>
<td>6/17/2009</td>
<td>PDO Mortgage</td>
<td>Glen Allen</td>
<td>VA</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
<td>$ 16,520,000</td>
<td>N/A</td>
<td>9/30/2009</td>
<td>$ (1,860,000)</td>
<td>$ 17,380,000</td>
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<tr>
<td>6/17/2009</td>
<td>SCB Mortgage Corporation</td>
<td>San Juan</td>
<td>PR</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
<td>$ 57,000,000</td>
<td>N/A</td>
<td>9/30/2009</td>
<td>$ (11,300,000)</td>
<td>$ 45,700,000</td>
<td>Updated portfolio data from servicer &amp; servicer &amp; servicer</td>
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<tr>
<td>6/19/2009</td>
<td>First Federal Savings and Loan</td>
<td>Port Angeles</td>
<td>WA</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
<td>$ 770,000</td>
<td>N/A</td>
<td>12/30/2009</td>
<td>$ 2,020,000</td>
<td>$ 7,920,000</td>
<td>Updated portfolio data from servicer &amp; servicer &amp; servicer</td>
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<tr>
<td>6/19/2009</td>
<td>Rheon Central Credit Union</td>
<td>Anaheim</td>
<td>CA</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
<td>$ 540,000</td>
<td>N/A</td>
<td>9/30/2009</td>
<td>$ 330,000</td>
<td>$ 870,000</td>
<td>Updated portfolio data from servicer &amp; servicer &amp; servicer</td>
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<tr>
<td>6/26/2009</td>
<td>Citizens First Wholesale Mortgage Company</td>
<td>The Villages</td>
<td>FL</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
<td>$ 30,000</td>
<td>N/A</td>
<td>12/30/2009</td>
<td>$ 590,000</td>
<td>$ 620,000</td>
<td>Updated portfolio data from servicer &amp; servicer &amp; servicer</td>
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<tr>
<td>Date</td>
<td>Name of Institution</td>
<td>City</td>
<td>State</td>
<td>Transaction Type</td>
<td>Investment Description</td>
<td>Cap of Incentive Payments on Behalf of Borrowers and to Servicers &amp; Lenders/Investors (Cap)</td>
<td>Pricing Mechanism</td>
<td>Adjustment Date</td>
<td>Cap Adjustment Amount</td>
<td>Adjusted Cap</td>
<td>Reason for Adjustment</td>
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<tr>
<td>6/28/2009</td>
<td>Technology Credit Union</td>
<td>San Jose</td>
<td>CA</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
<td>$ 70,000</td>
<td>N/A</td>
<td>12/30/2009</td>
<td>$ 2,180,000</td>
<td>$ 2,250,000</td>
<td>Updated portfolio data from service &amp; HAFA initial cap</td>
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<td>6/29/2009</td>
<td>National City Bank</td>
<td>Warrinsburg</td>
<td>OH</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
<td>$ 294,980,000</td>
<td>N/A</td>
<td>9/30/2009</td>
<td>$ 315,170,000</td>
<td>$ 610,190,000</td>
<td>Updated portfolio data from service &amp; HPDP initial cap</td>
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<tr>
<td>7/1/2009</td>
<td>Mortgage, FSB</td>
<td>Des Moines</td>
<td>IA</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
<td>$ 634,010,000</td>
<td>N/A</td>
<td>12/30/2009</td>
<td>$ 700,430,000</td>
<td>$ 700,430,000</td>
<td>Updated portfolio data from service &amp; HAFA initial cap</td>
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<td>7/1/2009</td>
<td>Bayview Loan Servicing, LLC</td>
<td>Coral Gables</td>
<td>FL</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
<td>$ 44,260,000</td>
<td>N/A</td>
<td>9/30/2009</td>
<td>$ 23,850,000</td>
<td>$ 68,110,000</td>
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<td>7/1/2009</td>
<td>Lake National Bank</td>
<td>Mentor</td>
<td>OH</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
<td>$ 100,000</td>
<td>N/A</td>
<td>12/30/2009</td>
<td>$ 43,500,000</td>
<td>$ 111,700,000</td>
<td>Updated portfolio data from service &amp; HAFA initial cap</td>
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<tr>
<td>7/1/2009</td>
<td>BM Southeast Employee’s Federal Credit Union</td>
<td>Daley Beach</td>
<td>FL</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
<td>$ 870,000</td>
<td>N/A</td>
<td>9/30/2009</td>
<td>$ 150,000</td>
<td>$ 250,000</td>
<td>Updated portfolio data from service &amp; HPDP initial cap</td>
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<tr>
<td>7/1/2009</td>
<td>MidEquity, Inc</td>
<td>Evansville</td>
<td>IN</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
<td>$ 23,480,000</td>
<td>N/A</td>
<td>12/30/2009</td>
<td>$ 24,510,000</td>
<td>$ 48,520,000</td>
<td>Updated portfolio data from service &amp; HPDP initial cap</td>
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<tr>
<td>7/1/2009</td>
<td>PNC Bank, National Association</td>
<td>Pittsburgh</td>
<td>PA</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
<td>$ 54,470,000</td>
<td>N/A</td>
<td>12/30/2009</td>
<td>$ 19,280,000</td>
<td>$ 37,510,000</td>
<td>Updated portfolio data from service &amp; HAFA initial cap</td>
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<tr>
<td>7/1/2009</td>
<td>Farmers State Bank</td>
<td>West Salem</td>
<td>OH</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
<td>$ 170,000</td>
<td>N/A</td>
<td>9/30/2009</td>
<td>$ 90,000</td>
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<td>Updated portfolio data from service &amp; HPDP initial cap</td>
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<td>7/1/2009</td>
<td>ShoreBank</td>
<td>Chicago</td>
<td>IL</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
<td>$ 1,410,000</td>
<td>N/A</td>
<td>12/30/2009</td>
<td>$ 50,000</td>
<td>$ 150,000</td>
<td>Updated portfolio data from service &amp; HAFA initial cap</td>
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<tr>
<td>7/2/2009</td>
<td>American Home Mortgage Servicing, Inc</td>
<td>Coppell</td>
<td>TX</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
<td>$ 1,272,490,000</td>
<td>N/A</td>
<td>9/30/2009</td>
<td>$ 850,000</td>
<td>$ 2,300,000</td>
<td>Updated portfolio data from service &amp; HPDP initial cap</td>
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<td>7/2/2009</td>
<td>Mortgage Center, LLC</td>
<td>Southfield</td>
<td>MI</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
<td>$ 4,210,000</td>
<td>N/A</td>
<td>12/30/2009</td>
<td>$ 2,840,000</td>
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<td>7/2/2009</td>
<td>Mission Federal Credit Union</td>
<td>San Diego</td>
<td>CA</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
<td>$ 860,000</td>
<td>N/A</td>
<td>9/30/2009</td>
<td>$ 8,750,000</td>
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<td>Updated portfolio data from service &amp; HAFA initial cap</td>
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<td>7/2/2009</td>
<td>First Bank</td>
<td>St. Louis</td>
<td>MO</td>
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<td>$ 6,460,000</td>
<td>N/A</td>
<td>12/30/2009</td>
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<td>Updated portfolio data from service &amp; HPDP initial cap</td>
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<td>7/2/2009</td>
<td>Punjab Employees Federal Credit Union</td>
<td>West Lafayette</td>
<td>IN</td>
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<td></td>
<td></td>
<td>$ 20,000</td>
<td>12/30/2009</td>
<td>$ 540,000</td>
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<td>North Chicago</td>
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<td>$ 570,000</td>
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<td>$ 1,030,000 $ 1,600,000</td>
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<td>OK</td>
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<td>$ 4,860,000</td>
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<td>$ 410,000</td>
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<td>Bank United</td>
<td>Merrill Lakes</td>
<td>FL</td>
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<td>$ 93,980,000</td>
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<td>10/2/2010</td>
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<td>10/23/2009</td>
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<td>Flushing</td>
<td>MA</td>
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<td>Pricing Mechanism</td>
<td>Adjustment Date</td>
<td>Cap Adjustment Amount</td>
<td>Adjusted Cap</td>
<td>Reason for Adjustment</td>
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<td>11/18/2009</td>
<td>Xueling, Inc</td>
<td>Coral Gables</td>
<td>FL</td>
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<td>1/22/2010</td>
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<td>$20,000</td>
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<td>Marx Servicing, LLC</td>
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<td>Medora</td>
<td>PA</td>
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<td>PA</td>
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<td>$390,000</td>
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<td>Boise</td>
<td>ID</td>
<td>Purchase</td>
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<td>Fairbanks</td>
<td>AK</td>
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<td>$370,000</td>
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<td>Las Vegas</td>
<td>NV</td>
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<td>12/9/2009</td>
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<td>New Orleans</td>
<td>LA</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
<td>$2,940,000</td>
<td>N/A</td>
<td>1/22/2010</td>
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<td>Bay Gulf Credit Union</td>
<td>Tampa</td>
<td>FL</td>
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<td>1/22/2010</td>
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<td>$240,000</td>
<td>Updated HPDP cap &amp; HAFA initial cap</td>
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<td>The Golden 1 Credit Union</td>
<td>Sacramento</td>
<td>CA</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
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<td>Spokane</td>
<td>WA</td>
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<td>12/11/2009</td>
<td>HomeStar Bank &amp; Financial Services</td>
<td>Merteno</td>
<td>IL</td>
<td>Purchase</td>
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<td>$330,000</td>
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<td>12/11/2009</td>
<td>Guaranty State Bank</td>
<td>Glenside</td>
<td>IL</td>
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<td>1/22/2010</td>
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<td>12/11/2009</td>
<td>Vanity Credit Union</td>
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<td>WA</td>
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<td>Financial Instrument for Home Loan Modifications</td>
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<td>N/A</td>
<td>1/22/2010</td>
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<td>$630,000</td>
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<td>12/11/2009</td>
<td>Hartford Savings Bank</td>
<td>Hartford</td>
<td>WI</td>
<td>Purchase</td>
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<td>$660,000</td>
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<td>The Bryn Mawr Trust Co.</td>
<td>Bryn Mawr</td>
<td>PA</td>
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<td>Citizens 1st National Bank</td>
<td>Spring Valley</td>
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<td>Financial Instrument for Home Loan Modifications</td>
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<td>$650,000</td>
<td>Updated HPDP cap &amp; HAFA initial cap</td>
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<td>Garden City</td>
<td>SD</td>
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<td>Financial Instrument for Home Loan Modifications</td>
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<td>OH</td>
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<td>OH</td>
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<td>$60,000</td>
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<td>Reading</td>
<td>NJ</td>
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<td>First National Bank of Grant Park</td>
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<td>Date</td>
<td>Name of Institution</td>
<td>City</td>
<td>State</td>
<td>Transaction Type</td>
<td>Investment Description</td>
<td>Cap of Incentive Payments on Behalf of Borrowers and to Servicers &amp; Lenders/Investors (Cap)</td>
<td>Pricing Mechanism</td>
<td>Adjustment Date</td>
<td>Cap Adjustment Amount</td>
<td>Adjusted Cap</td>
<td>Reason for Adjustment</td>
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<td>Specialized Loan Servicing, LLC</td>
<td>Highlands Ranch</td>
<td>CO</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
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<td>1/13/2010</td>
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<td>Carson City</td>
<td>NV</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
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<td>1/15/2010</td>
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<td>Marlborough</td>
<td>MA</td>
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<td>1/29/2010</td>
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<td>1/29/2010</td>
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<td>Griffin</td>
<td>GA</td>
<td>Purchase</td>
<td>Financial Instrument for Home Loan Modifications</td>
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Total Initial Cap $23,664,950,000
Total Cap Adjustments $13,207,430,000
TOTAL CAP $36,872,380,000

1/ The Cap of Incentive Payments represents the potential total amount allocated to each servicer and includes the maximum amount allotted for all payments on behalf of borrowers and payments to servicers and lenders/investors. The Cap is subject to adjustment based on the total amount allocated to the program and individual servicer usage for borrower modifications. Each adjustment to the Cap is reflected under Adjustment Details.
2/ On July 31, 2009, the SPA with Chase Home Finance, LLC was terminated and superseded by new SPAs with J.P. Morgan Chase Bank, NA and EMC Mortgage Corporation.

As used in this table:
"HAFA" means the Home Affordable foreclosure Alternatives program.
"HPDP" means the Home Price Decline Protection program.
"2MP" means the Second Lien Modification Program.
U.S. Treasury Department  
Office of Financial Stability  

Troubled Asset Relief Program  

Projected Costs and Liabilities [Section 105(a)(3)(E)]  

For Period Ending February 28, 2010  

<table>
<thead>
<tr>
<th>Type of Expense/Liability</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>None</td>
<td></td>
</tr>
</tbody>
</table>

Note: Treasury interprets this reporting requirement as applicable to costs and liabilities related to insurance contracts entered into under the provisions of section 102 of the EESA; and the single insurance contract with Citigroup was terminated on December 23, 2009.
Programmatic Operating Expenses [Section 105(a)(3)(F)]

For Period Ending February 28, 2010

<table>
<thead>
<tr>
<th>Type of Expense</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>Compensation for financial agents and legal firms</td>
<td>$193,500,187</td>
</tr>
</tbody>
</table>
### U.S. Treasury Department
Office of Financial Stability

**Troubled Asset Relief Program**

**Description of Vehicles Established [Section 105(a)(3)(H)]**

**For Period Ending February 28, 2010**

<table>
<thead>
<tr>
<th>Date</th>
<th>Vehicle</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>None</td>
<td></td>
</tr>
</tbody>
</table>