

Risk Based Capital - History Chart

Enterprise Risk Based Capital Requirement (Billions of Dollars) ⁽¹⁾				
3/31/08				
	Fannie Mae		Freddie Mac	
Interest Rate Scenario	Up	Down	Up	Down
RBC Requirement	14.344	23.099	5.127	26.060
Total Capital		47.666		42.173
Surplus (Deficit)		24.567		16.113
12/31/07				
	Fannie Mae		Freddie Mac	
Interest Rate Scenario	Up	Down	Up	Down
RBC Requirement	18.417	24.700	10.327	14.102
Total Capital		48.658		40.929
Surplus (Deficit)		23.958		26.827
9/30/07				
	Fannie Mae		Freddie Mac	
Interest Rate Scenario	Up	Down	Up	Down
RBC Requirement	10.602	24.676	5.916	11.316
Total Capital		43.053		36.394
Surplus (Deficit)		18.377		25.078
6/30/07				
	Fannie Mae ⁽²⁾		Freddie Mac	
Interest Rate Scenario	Up	Down	Up	Down
RBC Requirement	4.847	10.225	7.956	18.944
Total Capital		43.578		37.141
Surplus (Deficit)		33.354		18.197
3/31/07				
	Fannie Mae ⁽²⁾		Freddie Mac	
Interest Rate Scenario	Up	Down	Up	Down
RBC Requirement	20.536	14.630	13.784	9.742
Total Capital	42.627		36.765	
Surplus (Deficit)	22.092		22.981	
12/31/06				
	Fannie Mae ⁽²⁾		Freddie Mac	
Interest Rate Scenario	Up	Down	Up	Down
RBC Requirement	26.870	9.134	15.320	12.934
Total Capital	43.046		36.742	
Surplus (Deficit)	16.176		21.422	
9/30/06				
	Fannie Mae ⁽²⁾		Freddie Mac ⁽²⁾	
Interest Rate Scenario	Up	Down	Up	Down
RBC Requirement	22.524	16.447	14.879	13.785
Total Capital	41.820		37.202	
Surplus (Deficit)	19.296		22.323	
6/30/06				
	Fannie Mae ⁽²⁾		Freddie Mac ⁽²⁾	
Interest Rate Scenario	Up	Down	Up	Down
RBC Requirement	18.843	26.330	10.843	17.024
Total Capital		42.888		37.504
Surplus (Deficit)		16.558		20.480
3/31/06				
	Fannie Mae ⁽²⁾		Freddie Mac ⁽²⁾	
Interest Rate Scenario	Up	Down	Up	Down
RBC Requirement	17.533	10.529	8.801	11.935
Total Capital	41.174			37.624
Surplus (Deficit)	23.641			25.689

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12/31/05	Fannie Mae ⁽²⁾		Freddie Mac ⁽²⁾	
Interest Rate Scenario	Up	Down	Up	Down
RBC Requirement	12.636	6.030	7.594	11.282
Total Capital	39.204			36.781
Surplus (Deficit)	26.568			25.499
9/30/05	Fannie Mae ⁽²⁾		Freddie Mac ⁽²⁾	
Interest Rate Scenario	Up	Down	Up	Down
RBC Requirement	15.699	0.000	10.081	6.832
Total Capital	37.860		36.721	
Surplus (Deficit)	22.161		26.639	
6/30/05	Fannie Mae ⁽²⁾		Freddie Mac ⁽²⁾	
Interest Rate Scenario	Up	Down	Up	Down
RBC Requirement	23.061	0.000	11.144	2.873
Total Capital	36.144		36.099	
Surplus (Deficit)	13.083		24.955	
3/31/05	Fannie Mae ⁽²⁾		Freddie Mac ⁽²⁾	
Interest Rate Scenario	Up	Down	Up	Down
RBC Requirement	6.355	1.214	7.678	5.787
Total Capital	35.495		35.885	
Surplus (Deficit)	29.140		28.207	
12/31/04	Fannie Mae ⁽²⁾		Freddie Mac ⁽²⁾	
Interest Rate Scenario	Up	Down	Up	Down
RBC Requirement	10.039	6.582	11.108	2.795
Total Capital	35.878		34.691	
Surplus (Deficit)	25.839		23.582	
9/30/04	Fannie Mae ⁽²⁾		Freddie Mac ⁽²⁾	
Interest Rate Scenario	Up	Down	Up	Down
RBC Requirement	13.026	18.342	5.749	2.623
Total Capital		38.762	34.397	
Surplus (Deficit)		20.420	28.648	
6/30/04	Fannie Mae ⁽²⁾		Freddie Mac ⁽²⁾	
Interest Rate Scenario	Up	Down	Up	Down
RBC Requirement	7.074	24.391	1.322	3.858
Total Capital		36.862		33.081
Surplus (Deficit)		12.471		29.224
3/31/04	Fannie Mae ⁽²⁾		Freddie Mac ⁽²⁾	
Interest Rate Scenario	Up	Down	Up	Down
RBC Requirement	25.961	16.587	7.047	7.131
Total Capital	36.481			34.898
Surplus (Deficit)	10.520			27.767
12/31/03	Fannie Mae ⁽²⁾		Freddie Mac ⁽²⁾	
Interest Rate Scenario	Up	Down	Up	Down
RBC Requirement	5.796	27.221	5.094	5.426
Total Capital		35.182		33.436
Surplus (Deficit)		7.960		28.010

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Enterprise Risk Based Capital Requirement (Billions of Dollars) ⁽¹⁾				
9/30/03	Fannie Mae ⁽²⁾		Freddie Mac ⁽²⁾	
Interest Rate Scenario	Up	Down	Up	Down
RBC Requirement	0.0	27.853	1.319	1.319
Total Capital		33.542	28.486	28.486
Surplus (Deficit)		5.689	27.168	27.168
6/30/03	Fannie Mae ⁽²⁾		Freddie Mac ⁽²⁾	
Interest Rate Scenario	Up	Down	Up	Down
RBC Requirement	18.114	10.558	4.720	4.720
Total Capital	31.469		29.340	29.340
Surplus (Deficit)	13.355		24.620	24.620
3/31/03	Fannie Mae ⁽²⁾		Freddie Mac ⁽²⁾	
Interest Rate Scenario	Up	Down	Up	Down
RBC Requirement	16.555	11.466	5.198	5.198
Total Capital	30.309		26.512	26.512
Surplus (Deficit)	13.753		21.314	21.314
12/31/02	Fannie Mae ⁽²⁾		Freddie Mac ⁽²⁾	
Interest Rate Scenario	Up	Down	Up	Down
RBC Requirement	17.434	14.637	4.743	3.753
Total Capital	28.871		24.222	
Surplus (Deficit)	11.437		19.479	
9/30/02	Fannie Mae ⁽²⁾		Freddie Mac ⁽²⁾	
Interest Rate Scenario	Up	Down	Up	Down
RBC Requirement	18.887	21.440	4.919	0.732
Total Capital		27.278	23.101	
Surplus (Deficit)		5.838	18.182	

(1) Numbers may not add due to rounding.

(2) OFHEO determined that risk-based capital resubmissions are not required. Total Capital for this period will not reconcile to restated capital submissions.

updated: 06/09/08