

FR Y-14Q: Trading, PE and Other Fair Value Assets Schedules

Institution Name:

Firm Name

Effective Date:

Date of Data Submission:

Please select how volatility changes are expressed:

Relative % change in Volatility

Profit/(Loss) from changes in Spot/Vol (\$MM): WORLD-WIDE EQUITIES

| | | % CHANGE IN SPOT VALUE | | | | | | | Vega post vol shock (at 0 spot shock) (\$MM / +1% relative) |
|-----------------|-----|------------------------|------|------|------|------|------|-----|--|
| | | | -50% | -40% | -35% | -30% | -20% | 0% | |
| % CHANGE IN VOL | | | | | | | | | |
| | 0% | | | | | | | \$0 | |
| | 15% | | | | | | | | |
| | 30% | | | | | | | | |
| | 60% | | | | | | | | |

Delta post spot shock (at 0 vol shock) (\$MM)

| | | | | | | | |
|--|--|--|--|--|--|--|--|
| | | | | | | | |
|--|--|--|--|--|--|--|--|

Check: \$0.0000

Gamma post spot shock (at 0 vol shock) (\$MM / +1%)

| | | | | | | | |
|--|--|--|--|--|--|--|--|
| | | | | | | | |
|--|--|--|--|--|--|--|--|

Check: \$0.0000

Vega post spot shock (at 0 vol shock) (\$MM / +1 vol pt)

| | | | | | | | |
|--|--|--|--|--|--|--|--|
| | | | | | | | |
|--|--|--|--|--|--|--|--|

Check: \$0.0000

Profit/(Loss) from a -1% change in dividends (\$MM)

| Region | 1Y | 2Y | 3Y | 5Y | 7Y | 10Y | Unspecified Tenor | Total |
|---------------------|---------------|---------------|---------------|---------------|---------------|---------------|-------------------|---------------|
| US | | | | | | | | \$0.00 |
| Europe | | | | | | | | \$0.00 |
| Japan | | | | | | | | \$0.00 |
| Other / Unspecified | | | | | | | | \$0.00 |
| Total | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |

| DV01 (\$K / -1 bp) | M A T U R I T Y | | | | | | | | | | | | | Total | |
|------------------------------|-----------------|----|----|----|----|----|----|----|----|-----|-----|-----|-----|-------|------|
| | 1M | 3M | 6M | 9M | 1Y | 2Y | 3Y | 5Y | 7Y | 10Y | 15Y | 20Y | 30Y | | |
| AUD Directional Risks | | | | | | | | | | | | | | | |
| Governments | | | | | | | | | | | | | | | 0.00 |
| Agencies | | | | | | | | | | | | | | | 0.00 |
| Municipals | | | | | | | | | | | | | | | 0.00 |
| Swaps / Discounting Curve | | | | | | | | | | | | | | | 0.00 |
| Instruments shocked by MV** | | | | | | | | | | | | | | | 0.00 |
| Other | | | | | | | | | | | | | | | 0.00 |
| Total Directional | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

| SMM P/(L) from a Parallel Move in Rates (bps) | | | | | | | | | | | | |
|---|----------|---------|-------|---------|----------|----------|----------|----------|----------|----------|-----|-----|
| -200 bps | -100 bps | -50 bps | 0 bps | +50 bps | +100 bps | +150 bps | +200 bps | +300 bps | +400 bps | +500 bps | | |
| | | | \$0 | | | | | | | | | |
| | | | \$0 | | | | | | | | | |
| | | | \$0 | | | | | | | | | |
| | | | \$0 | | | | | | | | | |
| | | | \$0 | | | | | | | | | |
| \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

| AUD Basis Risks (Do not include the swap/discounting curve specified above) | | | | | | | | | | | | | | | |
|---|--|--|--|--|--|--|--|--|--|--|--|--|--|--|------|
| OIS Basis | | | | | | | | | | | | | | | 0.00 |
| 1m Basis | | | | | | | | | | | | | | | 0.00 |
| 3m Basis | | | | | | | | | | | | | | | 0.00 |
| 6m Basis | | | | | | | | | | | | | | | 0.00 |
| 12m Basis | | | | | | | | | | | | | | | 0.00 |
| Other Basis | | | | | | | | | | | | | | | 0.00 |

| CAD Directional Risks | | | | | | | | | | | | | | | |
|-----------------------------|---|---|---|---|---|---|---|---|---|---|---|---|---|---|------|
| Governments | | | | | | | | | | | | | | | 0.00 |
| Agencies | | | | | | | | | | | | | | | 0.00 |
| Municipals | | | | | | | | | | | | | | | 0.00 |
| Swaps / Discounting Curve | | | | | | | | | | | | | | | 0.00 |
| Instruments shocked by MV** | | | | | | | | | | | | | | | 0.00 |
| Other | | | | | | | | | | | | | | | 0.00 |
| Total Directional | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

| | | | | | | | | | | | | |
|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|
| | | | \$0 | | | | | | | | | |
| | | | \$0 | | | | | | | | | |
| | | | \$0 | | | | | | | | | |
| | | | \$0 | | | | | | | | | |
| | | | \$0 | | | | | | | | | |
| \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

| CAD Basis Risks (Do not include the swap/discounting curve specified above) | | | | | | | | | | | | | | | |
|---|--|--|--|--|--|--|--|--|--|--|--|--|--|--|------|
| OIS Basis | | | | | | | | | | | | | | | 0.00 |
| 1m Basis | | | | | | | | | | | | | | | 0.00 |
| 3m Basis | | | | | | | | | | | | | | | 0.00 |
| 6m Basis | | | | | | | | | | | | | | | 0.00 |
| 12m Basis | | | | | | | | | | | | | | | 0.00 |
| Other Basis | | | | | | | | | | | | | | | 0.00 |

| CHF Directional Risks | | | | | | | | | | | | | | | |
|-----------------------------|---|---|---|---|---|---|---|---|---|---|---|---|---|---|------|
| Governments | | | | | | | | | | | | | | | 0.00 |
| Agencies | | | | | | | | | | | | | | | 0.00 |
| Municipals | | | | | | | | | | | | | | | 0.00 |
| Swaps / Discounting Curve | | | | | | | | | | | | | | | 0.00 |
| Instruments shocked by MV** | | | | | | | | | | | | | | | 0.00 |
| Other | | | | | | | | | | | | | | | 0.00 |
| Total Directional | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

| | | | | | | | | | | | | |
|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|
| | | | \$0 | | | | | | | | | |
| | | | \$0 | | | | | | | | | |
| | | | \$0 | | | | | | | | | |
| | | | \$0 | | | | | | | | | |
| | | | \$0 | | | | | | | | | |
| \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

| CHF Basis Risks (Do not include the swap/discounting curve specified above) | | | | | | | | | | | | | | | |
|---|--|--|--|--|--|--|--|--|--|--|--|--|--|--|------|
| OIS Basis | | | | | | | | | | | | | | | 0.00 |
| 1m Basis | | | | | | | | | | | | | | | 0.00 |
| 3m Basis | | | | | | | | | | | | | | | 0.00 |
| 6m Basis | | | | | | | | | | | | | | | 0.00 |
| 12m Basis | | | | | | | | | | | | | | | 0.00 |
| Other Basis | | | | | | | | | | | | | | | 0.00 |

| DKK Directional Risks | | | | | | | | | | | | | | | |
|-----------------------------|---|---|---|---|---|---|---|---|---|---|---|---|---|---|------|
| Governments | | | | | | | | | | | | | | | 0.00 |
| Agencies | | | | | | | | | | | | | | | 0.00 |
| Municipals | | | | | | | | | | | | | | | 0.00 |
| Swaps / Discounting Curve | | | | | | | | | | | | | | | 0.00 |
| Instruments shocked by MV** | | | | | | | | | | | | | | | 0.00 |
| Other | | | | | | | | | | | | | | | 0.00 |
| Total Directional | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

| | | | | | | | | | | | | |
|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|
| | | | \$0 | | | | | | | | | |
| | | | \$0 | | | | | | | | | |
| | | | \$0 | | | | | | | | | |
| | | | \$0 | | | | | | | | | |
| | | | \$0 | | | | | | | | | |
| \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

| DKK Basis Risks (Do not include the swap/discounting curve specified above) | | | | | | | | | | | | | | | |
|---|--|--|--|--|--|--|--|--|--|--|--|--|--|--|------|
| OIS Basis | | | | | | | | | | | | | | | 0.00 |
| 1m Basis | | | | | | | | | | | | | | | 0.00 |
| 3m Basis | | | | | | | | | | | | | | | 0.00 |
| 6m Basis | | | | | | | | | | | | | | | 0.00 |
| 12m Basis | | | | | | | | | | | | | | | 0.00 |
| Other Basis | | | | | | | | | | | | | | | 0.00 |

DV01 (\$K / -1 bp)

| M A T U R I T Y | | | | | | | | | | | | | |
|-----------------|----|----|----|----|----|----|----|----|-----|-----|-----|-----|-------|
| 1M | 3M | 6M | 9M | 1Y | 2Y | 3Y | 5Y | 7Y | 10Y | 15Y | 20Y | 30Y | Total |

| SMM P/(L) from a Parallel Move in Rates (bps) | | | | | | | | | | |
|---|----------|---------|-------|---------|----------|----------|----------|----------|----------|----------|
| -200 bps | -100 bps | -50 bps | 0 bps | +50 bps | +100 bps | +150 bps | +200 bps | +300 bps | +400 bps | +500 bps |

NOK Directional Risks

| | | | | | | | | | | | | | | |
|-----------------------------|---|---|---|---|---|---|---|---|---|---|---|---|---|------|
| Governments | | | | | | | | | | | | | | 0.00 |
| Agencies | | | | | | | | | | | | | | 0.00 |
| Municipals | | | | | | | | | | | | | | 0.00 |
| Swaps / Discounting Curve | | | | | | | | | | | | | | 0.00 |
| Instruments shocked by MV** | | | | | | | | | | | | | | 0.00 |
| Other | | | | | | | | | | | | | | 0.00 |
| Total Directional | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

| | | | | | | | | | | | | | | |
|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|
| | | | \$0 | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | |
| \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

NOK Basis Risks (Do not include the swap/discounting curve specified above)

| | | | | | | | | | | | | | | |
|-------------|--|--|--|--|--|--|--|--|--|--|--|--|--|------|
| OIS Basis | | | | | | | | | | | | | | 0.00 |
| 1m Basis | | | | | | | | | | | | | | 0.00 |
| 3m Basis | | | | | | | | | | | | | | 0.00 |
| 6m Basis | | | | | | | | | | | | | | 0.00 |
| 12m Basis | | | | | | | | | | | | | | 0.00 |
| Other Basis | | | | | | | | | | | | | | 0.00 |

NZD Directional Risks

| | | | | | | | | | | | | | | |
|-----------------------------|---|---|---|---|---|---|---|---|---|---|---|---|---|------|
| Governments | | | | | | | | | | | | | | 0.00 |
| Agencies | | | | | | | | | | | | | | 0.00 |
| Municipals | | | | | | | | | | | | | | 0.00 |
| Swaps / Discounting Curve | | | | | | | | | | | | | | 0.00 |
| Instruments shocked by MV** | | | | | | | | | | | | | | 0.00 |
| Other | | | | | | | | | | | | | | 0.00 |
| Total Directional | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

| | | | | | | | | | | | | | | |
|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|
| | | | \$0 | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | |
| \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

NZD Basis Risks (Do not include the swap/discounting curve specified above)

| | | | | | | | | | | | | | | |
|-------------|--|--|--|--|--|--|--|--|--|--|--|--|--|------|
| OIS Basis | | | | | | | | | | | | | | 0.00 |
| 1m Basis | | | | | | | | | | | | | | 0.00 |
| 3m Basis | | | | | | | | | | | | | | 0.00 |
| 6m Basis | | | | | | | | | | | | | | 0.00 |
| 12m Basis | | | | | | | | | | | | | | 0.00 |
| Other Basis | | | | | | | | | | | | | | 0.00 |

SEK Directional Risks

| | | | | | | | | | | | | | | |
|-----------------------------|---|---|---|---|---|---|---|---|---|---|---|---|---|------|
| Governments | | | | | | | | | | | | | | 0.00 |
| Agencies | | | | | | | | | | | | | | 0.00 |
| Municipals | | | | | | | | | | | | | | 0.00 |
| Swaps / Discounting Curve | | | | | | | | | | | | | | 0.00 |
| Instruments shocked by MV** | | | | | | | | | | | | | | 0.00 |
| Other | | | | | | | | | | | | | | 0.00 |
| Total Directional | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

| | | | | | | | | | | | | | | |
|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|
| | | | \$0 | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | |
| \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

SEK Basis Risks (Do not include the swap/discounting curve specified above)

| | | | | | | | | | | | | | | |
|-------------|--|--|--|--|--|--|--|--|--|--|--|--|--|------|
| OIS Basis | | | | | | | | | | | | | | 0.00 |
| 1m Basis | | | | | | | | | | | | | | 0.00 |
| 3m Basis | | | | | | | | | | | | | | 0.00 |
| 6m Basis | | | | | | | | | | | | | | 0.00 |
| 12m Basis | | | | | | | | | | | | | | 0.00 |
| Other Basis | | | | | | | | | | | | | | 0.00 |

USD Directional Risks

| | | | | | | | | | | | | | | |
|-----------------------------|---|---|---|---|---|---|---|---|---|---|---|---|---|------|
| Governments | | | | | | | | | | | | | | 0.00 |
| Agencies | | | | | | | | | | | | | | 0.00 |
| Municipals | | | | | | | | | | | | | | 0.00 |
| Swaps / Discounting Curve | | | | | | | | | | | | | | 0.00 |
| Instruments shocked by MV** | | | | | | | | | | | | | | 0.00 |
| Other | | | | | | | | | | | | | | 0.00 |
| Total Directional | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

| | | | | | | | | | | | | | | |
|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|
| | | | \$0 | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | |
| \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

USD Basis Risks (Do not include the swap/discounting curve specified above)

| | | | | | | | | | | | | | | |
|-------------|--|--|--|--|--|--|--|--|--|--|--|--|--|------|
| Prime Basis | | | | | | | | | | | | | | 0.00 |
| CP Basis | | | | | | | | | | | | | | 0.00 |
| OIS Basis | | | | | | | | | | | | | | 0.00 |
| 1m Basis | | | | | | | | | | | | | | 0.00 |
| 3m Basis | | | | | | | | | | | | | | 0.00 |
| 6m Basis | | | | | | | | | | | | | | 0.00 |
| 12m Basis | | | | | | | | | | | | | | 0.00 |
| Other Basis | | | | | | | | | | | | | | 0.00 |

Muni SIFMA/Libor Basis (\$K per 1% abs increase in Muni SIFMA / Libor Ratio)

| | | | | | | | | | | | | | | |
|--|--|--|--|--|--|--|--|--|--|--|--|--|--|------|
| | | | | | | | | | | | | | | 0.00 |
|--|--|--|--|--|--|--|--|--|--|--|--|--|--|------|

| DV01 (\$K / -1 bp) | M A T U R I T Y | | | | | | | | | | | | | Total | | |
|---|-----------------|----|----|----|----|----|----|----|----|-----|-----|-----|-----|-------|---|------|
| | 1M | 3M | 6M | 9M | 1Y | 2Y | 3Y | 5Y | 7Y | 10Y | 15Y | 20Y | 30Y | | | |
| Other Advanced Economies Directional Risks | | | | | | | | | | | | | | | | |
| Governments | | | | | | | | | | | | | | | | 0.00 |
| Agencies | | | | | | | | | | | | | | | | 0.00 |
| Municipals | | | | | | | | | | | | | | | | 0.00 |
| Swaps / Discounting Curve | | | | | | | | | | | | | | | | 0.00 |
| Instruments shocked by MV** | | | | | | | | | | | | | | | | 0.00 |
| Other | | | | | | | | | | | | | | | | 0.00 |
| Total Directional | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total Advanced Economies (Directional) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

| SMM P/(L) from a Parallel Move in Rates (bps) | | | | | | | | | | | | |
|---|----------|---------|-------|---------|----------|----------|----------|----------|----------|----------|-----|-----|
| -200 bps | -100 bps | -50 bps | 0 bps | +50 bps | +100 bps | +150 bps | +200 bps | +300 bps | +400 bps | +500 bps | | |
| | | | \$0 | | | | | | | | | |
| | | | \$0 | | | | | | | | | |
| | | | \$0 | | | | | | | | | |
| | | | \$0 | | | | | | | | | |
| | | | \$0 | | | | | | | | | |
| | | | \$0 | | | | | | | | | |
| | | | \$0 | | | | | | | | | |
| | | | \$0 | | | | | | | | | |
| \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

| Directional Risks: Emerging Europe | | | | | | | | | | | | | | | | | |
|------------------------------------|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|------|
| BGN | | | | | | | | | | | | | | | | | 0.00 |
| CZK | | | | | | | | | | | | | | | | | 0.00 |
| HRK | | | | | | | | | | | | | | | | | 0.00 |
| HUF | | | | | | | | | | | | | | | | | 0.00 |
| PLN | | | | | | | | | | | | | | | | | 0.00 |
| RON | | | | | | | | | | | | | | | | | 0.00 |
| RUB | | | | | | | | | | | | | | | | | 0.00 |
| Other Emerging Europe | | | | | | | | | | | | | | | | | 0.00 |
| Total Emerging Europe | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

| | | | | | | | | | | | | | | | | | |
|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|
| | | | \$0 | | | | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | | | | |
| \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

| Directional Risks: Latin America & Caribbean | | | | | | | | | | | | | | | | | |
|--|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|------|
| ARS | | | | | | | | | | | | | | | | | 0.00 |
| BRL | | | | | | | | | | | | | | | | | 0.00 |
| CLP | | | | | | | | | | | | | | | | | 0.00 |
| COB | | | | | | | | | | | | | | | | | 0.00 |
| MXN | | | | | | | | | | | | | | | | | 0.00 |
| PEN | | | | | | | | | | | | | | | | | 0.00 |
| VEF | | | | | | | | | | | | | | | | | 0.00 |
| Other Latam & Caribbean | | | | | | | | | | | | | | | | | 0.00 |
| Total Latam & Caribbean | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

| | | | | | | | | | | | | | | | | | |
|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|
| | | | \$0 | | | | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | | | | |
| \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

| Directional Risks: Asia Ex-Japan | | | | | | | | | | | | | | | | | |
|----------------------------------|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|------|
| CNY | | | | | | | | | | | | | | | | | 0.00 |
| HKD | | | | | | | | | | | | | | | | | 0.00 |
| IDR | | | | | | | | | | | | | | | | | 0.00 |
| INR | | | | | | | | | | | | | | | | | 0.00 |
| KRW | | | | | | | | | | | | | | | | | 0.00 |
| MYR | | | | | | | | | | | | | | | | | 0.00 |
| PHP | | | | | | | | | | | | | | | | | 0.00 |
| SGD | | | | | | | | | | | | | | | | | 0.00 |
| THB | | | | | | | | | | | | | | | | | 0.00 |
| TWD | | | | | | | | | | | | | | | | | 0.00 |
| Other Asia Ex-Japan | | | | | | | | | | | | | | | | | 0.00 |
| Total Asia Ex-Japan | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

| | | | | | | | | | | | | | | | | | |
|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|
| | | | \$0 | | | | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | | | | |
| \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

| Directional Risks: Middle East/North Africa | | | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|------|
| ILS | | | | | | | | | | | | | | | | | 0.00 |
| TRY | | | | | | | | | | | | | | | | | 0.00 |
| Other Middle East/Africa | | | | | | | | | | | | | | | | | 0.00 |
| Total Middle East/N. Africa | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

| | | | | | | | | | | | | | | | | | |
|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|
| | | | \$0 | | | | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | | | | |
| \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

| Directional Risks: Sub-Saharan Africa | | | | | | | | | | | | | | | | | |
|---------------------------------------|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|------|
| ZAR | | | | | | | | | | | | | | | | | 0.00 |
| Other Sub-Saharan Africa | | | | | | | | | | | | | | | | | 0.00 |
| Total Sub-Saharan Africa | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

| | | | | | | | | | | | | | | | | | |
|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|
| | | | \$0 | | | | | | | | | | | | | | |
| | | | \$0 | | | | | | | | | | | | | | |
| \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

| | | | | | | | | | | | | | | | | | |
|---------------------------------|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| GLOBAL TOTAL DIRECTIONAL | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
|---------------------------------|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|

| | | | | | | | | | | | | | | | | | |
|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|
| \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|

Select the vega convention being used:

Normal

Specify the units in which vega is expressed:

\$MM / +10 bps shift

Interest Rate Normal Vegas (\$MM / +10 bps shift)

| | | M A T U R I T Y | | | | | | | | | | | | | Total | | | |
|--------|-------|-----------------|------|------|------|------|------|------|------|------|------|------|------|------|-------|------|------|------|
| | | 1M | 3M | 6M | 9M | 1Y | 2Y | 3Y | 5Y | 7Y | 10Y | 15Y | 20Y | 30Y | | | | |
| EXPIRY | AUD | | | | | | | | | | | | | | | | | |
| | 1M | | | | | | | | | | | | | | | | | 0.00 |
| | 3M | | | | | | | | | | | | | | | | | 0.00 |
| | 6M | | | | | | | | | | | | | | | | | 0.00 |
| | 9M | | | | | | | | | | | | | | | | | 0.00 |
| | 1Y | | | | | | | | | | | | | | | | | 0.00 |
| | 2Y | | | | | | | | | | | | | | | | | 0.00 |
| | 3Y | | | | | | | | | | | | | | | | | 0.00 |
| | 5Y | | | | | | | | | | | | | | | | | 0.00 |
| | 7Y | | | | | | | | | | | | | | | | | 0.00 |
| | 10Y | | | | | | | | | | | | | | | | | 0.00 |
| | 15Y | | | | | | | | | | | | | | | | | 0.00 |
| | 20Y | | | | | | | | | | | | | | | | | 0.00 |
| 30Y | | | | | | | | | | | | | | | | | 0.00 | |
| | Total | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | |

| | | | | | | | | | | | | | | | | | | |
|--------|-------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|
| EXPIRY | EUR | | | | | | | | | | | | | | | | | |
| | 1M | | | | | | | | | | | | | | | | | 0.00 |
| | 3M | | | | | | | | | | | | | | | | | 0.00 |
| | 6M | | | | | | | | | | | | | | | | | 0.00 |
| | 9M | | | | | | | | | | | | | | | | | 0.00 |
| | 1Y | | | | | | | | | | | | | | | | | 0.00 |
| | 2Y | | | | | | | | | | | | | | | | | 0.00 |
| | 3Y | | | | | | | | | | | | | | | | | 0.00 |
| | 5Y | | | | | | | | | | | | | | | | | 0.00 |
| | 7Y | | | | | | | | | | | | | | | | | 0.00 |
| | 10Y | | | | | | | | | | | | | | | | | 0.00 |
| | 15Y | | | | | | | | | | | | | | | | | 0.00 |
| | 20Y | | | | | | | | | | | | | | | | | 0.00 |
| 30Y | | | | | | | | | | | | | | | | | 0.00 | |
| | Total | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | |

| | | | | | | | | | | | | | | | | | | |
|--------|-------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|
| EXPIRY | GBP | | | | | | | | | | | | | | | | | |
| | 1M | | | | | | | | | | | | | | | | | 0.00 |
| | 3M | | | | | | | | | | | | | | | | | 0.00 |
| | 6M | | | | | | | | | | | | | | | | | 0.00 |
| | 9M | | | | | | | | | | | | | | | | | 0.00 |
| | 1Y | | | | | | | | | | | | | | | | | 0.00 |
| | 2Y | | | | | | | | | | | | | | | | | 0.00 |
| | 3Y | | | | | | | | | | | | | | | | | 0.00 |
| | 5Y | | | | | | | | | | | | | | | | | 0.00 |
| | 7Y | | | | | | | | | | | | | | | | | 0.00 |
| | 10Y | | | | | | | | | | | | | | | | | 0.00 |
| | 15Y | | | | | | | | | | | | | | | | | 0.00 |
| | 20Y | | | | | | | | | | | | | | | | | 0.00 |
| 30Y | | | | | | | | | | | | | | | | | 0.00 | |
| | Total | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | |

| | | | | | | | | | | | | | | | | | | |
|--------|-------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|
| EXPIRY | JPY | | | | | | | | | | | | | | | | | |
| | 1M | | | | | | | | | | | | | | | | | 0.00 |
| | 3M | | | | | | | | | | | | | | | | | 0.00 |
| | 6M | | | | | | | | | | | | | | | | | 0.00 |
| | 9M | | | | | | | | | | | | | | | | | 0.00 |
| | 1Y | | | | | | | | | | | | | | | | | 0.00 |
| | 2Y | | | | | | | | | | | | | | | | | 0.00 |
| | 3Y | | | | | | | | | | | | | | | | | 0.00 |
| | 5Y | | | | | | | | | | | | | | | | | 0.00 |
| | 7Y | | | | | | | | | | | | | | | | | 0.00 |
| | 10Y | | | | | | | | | | | | | | | | | 0.00 |
| | 15Y | | | | | | | | | | | | | | | | | 0.00 |
| | 20Y | | | | | | | | | | | | | | | | | 0.00 |
| 30Y | | | | | | | | | | | | | | | | | 0.00 | |
| | Total | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | |

| | | | | | | | | | | | | | | | | | | |
|--------|-------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|
| EXPIRY | USD | | | | | | | | | | | | | | | | | |
| | 1M | | | | | | | | | | | | | | | | | 0.00 |
| | 3M | | | | | | | | | | | | | | | | | 0.00 |
| | 6M | | | | | | | | | | | | | | | | | 0.00 |
| | 9M | | | | | | | | | | | | | | | | | 0.00 |
| | 1Y | | | | | | | | | | | | | | | | | 0.00 |
| | 2Y | | | | | | | | | | | | | | | | | 0.00 |
| | 3Y | | | | | | | | | | | | | | | | | 0.00 |
| | 5Y | | | | | | | | | | | | | | | | | 0.00 |
| | 7Y | | | | | | | | | | | | | | | | | 0.00 |
| | 10Y | | | | | | | | | | | | | | | | | 0.00 |
| | 15Y | | | | | | | | | | | | | | | | | 0.00 |
| | 20Y | | | | | | | | | | | | | | | | | 0.00 |
| 30Y | | | | | | | | | | | | | | | | | 0.00 | |
| | Total | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | |

US MBS Vega

Other Advanced Economies

| | | | | | | | | | | | | | | | | | | |
|--------|-------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|
| EXPIRY | | | | | | | | | | | | | | | | | | |
| | 1M | | | | | | | | | | | | | | | | | 0.00 |
| | 3M | | | | | | | | | | | | | | | | | 0.00 |
| | 6M | | | | | | | | | | | | | | | | | 0.00 |
| | 9M | | | | | | | | | | | | | | | | | 0.00 |
| | 1Y | | | | | | | | | | | | | | | | | 0.00 |
| | 2Y | | | | | | | | | | | | | | | | | 0.00 |
| | 3Y | | | | | | | | | | | | | | | | | 0.00 |
| | 5Y | | | | | | | | | | | | | | | | | 0.00 |
| | 7Y | | | | | | | | | | | | | | | | | 0.00 |
| | 10Y | | | | | | | | | | | | | | | | | 0.00 |
| | 15Y | | | | | | | | | | | | | | | | | 0.00 |
| | 20Y | | | | | | | | | | | | | | | | | 0.00 |
| 30Y | | | | | | | | | | | | | | | | | 0.00 | |
| | Total | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | |

Interest Rate Normal Vegas (\$MM / +10 bps shift)

Select the vega convention being used:

Normal

Specify the units in which vega is expressed:

\$MM / +10 bps shift

| M A T U R I T Y | | | | | | | | | | | | | |
|-----------------|----|----|----|----|----|----|----|----|-----|-----|-----|-----|-------|
| 1M | 3M | 6M | 9M | 1Y | 2Y | 3Y | 5Y | 7Y | 10Y | 15Y | 20Y | 30Y | Total |

Select the vega convention being used:

Normal

Specify the units in which vega is expressed:

\$MM / +10 bps shift

Interest Rate Normal Vegas (\$MM / +10 bps shift)

| | | MATURITY | | | | | | | | | | | | | |
|------------------------------|-----|----------|------|------|------|------|------|------|------|------|------|------|------|------|-------|
| | | 1M | 3M | 6M | 9M | 1Y | 2Y | 3Y | 5Y | 7Y | 10Y | 15Y | 20Y | 30Y | Total |
| Total Emerging Europe | | | | | | | | | | | | | | | |
| EXPIRY | 1M | | | | | | | | | | | | | | 0.00 |
| | 3M | | | | | | | | | | | | | | 0.00 |
| | 6M | | | | | | | | | | | | | | 0.00 |
| | 9M | | | | | | | | | | | | | | 0.00 |
| | 1Y | | | | | | | | | | | | | | 0.00 |
| | 2Y | | | | | | | | | | | | | | 0.00 |
| | 3Y | | | | | | | | | | | | | | 0.00 |
| | 5Y | | | | | | | | | | | | | | 0.00 |
| | 7Y | | | | | | | | | | | | | | 0.00 |
| | 10Y | | | | | | | | | | | | | | 0.00 |
| | 15Y | | | | | | | | | | | | | | 0.00 |
| | 20Y | | | | | | | | | | | | | | 0.00 |
| 30Y | | | | | | | | | | | | | | 0.00 | |
| Total | | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

| | | MATURITY | | | | | | | | | | | | | |
|------------------------------------|-----|----------|------|------|------|------|------|------|------|------|------|------|------|------|-------|
| | | 1M | 3M | 6M | 9M | 1Y | 2Y | 3Y | 5Y | 7Y | 10Y | 15Y | 20Y | 30Y | Total |
| Total Latam & Caribbean | | | | | | | | | | | | | | | |
| EXPIRY | 1M | | | | | | | | | | | | | | 0.00 |
| | 3M | | | | | | | | | | | | | | 0.00 |
| | 6M | | | | | | | | | | | | | | 0.00 |
| | 9M | | | | | | | | | | | | | | 0.00 |
| | 1Y | | | | | | | | | | | | | | 0.00 |
| | 2Y | | | | | | | | | | | | | | 0.00 |
| | 3Y | | | | | | | | | | | | | | 0.00 |
| | 5Y | | | | | | | | | | | | | | 0.00 |
| | 7Y | | | | | | | | | | | | | | 0.00 |
| | 10Y | | | | | | | | | | | | | | 0.00 |
| | 15Y | | | | | | | | | | | | | | 0.00 |
| | 20Y | | | | | | | | | | | | | | 0.00 |
| 30Y | | | | | | | | | | | | | | 0.00 | |
| Total | | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

| | | MATURITY | | | | | | | | | | | | | |
|----------------------------|-----|----------|------|------|------|------|------|------|------|------|------|------|------|------|-------|
| | | 1M | 3M | 6M | 9M | 1Y | 2Y | 3Y | 5Y | 7Y | 10Y | 15Y | 20Y | 30Y | Total |
| Total Asia Ex-Japan | | | | | | | | | | | | | | | |
| EXPIRY | 1M | | | | | | | | | | | | | | 0.00 |
| | 3M | | | | | | | | | | | | | | 0.00 |
| | 6M | | | | | | | | | | | | | | 0.00 |
| | 9M | | | | | | | | | | | | | | 0.00 |
| | 1Y | | | | | | | | | | | | | | 0.00 |
| | 2Y | | | | | | | | | | | | | | 0.00 |
| | 3Y | | | | | | | | | | | | | | 0.00 |
| | 5Y | | | | | | | | | | | | | | 0.00 |
| | 7Y | | | | | | | | | | | | | | 0.00 |
| | 10Y | | | | | | | | | | | | | | 0.00 |
| | 15Y | | | | | | | | | | | | | | 0.00 |
| | 20Y | | | | | | | | | | | | | | 0.00 |
| 30Y | | | | | | | | | | | | | | 0.00 | |
| Total | | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

| | | MATURITY | | | | | | | | | | | | | |
|---------------------------|-----|----------|------|------|------|------|------|------|------|------|------|------|------|------|-------|
| | | 1M | 3M | 6M | 9M | 1Y | 2Y | 3Y | 5Y | 7Y | 10Y | 15Y | 20Y | 30Y | Total |
| Total ME/N. Africa | | | | | | | | | | | | | | | |
| EXPIRY | 1M | | | | | | | | | | | | | | 0.00 |
| | 3M | | | | | | | | | | | | | | 0.00 |
| | 6M | | | | | | | | | | | | | | 0.00 |
| | 9M | | | | | | | | | | | | | | 0.00 |
| | 1Y | | | | | | | | | | | | | | 0.00 |
| | 2Y | | | | | | | | | | | | | | 0.00 |
| | 3Y | | | | | | | | | | | | | | 0.00 |
| | 5Y | | | | | | | | | | | | | | 0.00 |
| | 7Y | | | | | | | | | | | | | | 0.00 |
| | 10Y | | | | | | | | | | | | | | 0.00 |
| | 15Y | | | | | | | | | | | | | | 0.00 |
| | 20Y | | | | | | | | | | | | | | 0.00 |
| 30Y | | | | | | | | | | | | | | 0.00 | |
| Total | | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

| | | MATURITY | | | | | | | | | | | | | |
|---------------------------------|-----|----------|------|------|------|------|------|------|------|------|------|------|------|------|-------|
| | | 1M | 3M | 6M | 9M | 1Y | 2Y | 3Y | 5Y | 7Y | 10Y | 15Y | 20Y | 30Y | Total |
| Total Sub-Saharan Africa | | | | | | | | | | | | | | | |
| EXPIRY | 1M | | | | | | | | | | | | | | 0.00 |
| | 3M | | | | | | | | | | | | | | 0.00 |
| | 6M | | | | | | | | | | | | | | 0.00 |
| | 9M | | | | | | | | | | | | | | 0.00 |
| | 1Y | | | | | | | | | | | | | | 0.00 |
| | 2Y | | | | | | | | | | | | | | 0.00 |
| | 3Y | | | | | | | | | | | | | | 0.00 |
| | 5Y | | | | | | | | | | | | | | 0.00 |
| | 7Y | | | | | | | | | | | | | | 0.00 |
| | 10Y | | | | | | | | | | | | | | 0.00 |
| | 15Y | | | | | | | | | | | | | | 0.00 |
| | 20Y | | | | | | | | | | | | | | 0.00 |
| 30Y | | | | | | | | | | | | | | 0.00 | |
| Total | | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

Inflation Delta (\$K / +1 bp)

| Currency | MATURITY | | | | | | | | | | | | | Total |
|--------------|----------|----------|----------|----------|----------|----------|----------|----------|----------|----------|----------|----------|----------|----------|
| | 1M | 3M | 6M | 9M | 1Y | 2Y | 3Y | 5Y | 7Y | 10Y | 15Y | 20Y | 30Y | |
| AUD | | | | | | | | | | | | | | 0.00 |
| EUR | | | | | | | | | | | | | | 0.00 |
| GBP | | | | | | | | | | | | | | 0.00 |
| JPY | | | | | | | | | | | | | | 0.00 |
| USD | | | | | | | | | | | | | | 0.00 |
| Other | | | | | | | | | | | | | | 0.00 |
| Total | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

Cross-Currency vs. USD Basis (\$K / +1 bp)

(+1 bp parallel move in curve relative to base curve)

| Currency | MATURITY | | | | | | | | | | | | | Total |
|--------------|----------|----------|----------|----------|----------|----------|----------|----------|----------|----------|----------|----------|----------|----------|
| | 1M | 3M | 6M | 9M | 1Y | 2Y | 3Y | 5Y | 7Y | 10Y | 15Y | 20Y | 30Y | |
| AUD | | | | | | | | | | | | | | 0.00 |
| EUR | | | | | | | | | | | | | | 0.00 |
| GBP | | | | | | | | | | | | | | 0.00 |
| JPY | | | | | | | | | | | | | | 0.00 |
| Other | | | | | | | | | | | | | | 0.00 |
| Total | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

| | CRUDE OIL | | | | | | | | | OIL PRODUCTS | | | | | | | | | Total Oil Products | |
|--------------------|-----------|-------------|------|-------|-----|------|------------------|-------------------|-------------------|--------------|----------|-------------|--------|---------|-----|----------|----------|----------|--------------------|--------------------|
| | Brent | Dubai Fateh | Maya | Tapis | WTI | OMAN | Other Sour Crude | Other Sweet Crude | Unspecified Crude | Diesel | Fuel Oil | Heating Oil | Naptha | Ethanol | LPG | Jet Fuel | Gas Oils | Gasoline | | Other Oil Products |
| Delta (\$MM) | | | | | | | | | | | | | | | | | | | | |
| Spot | | | | | | | | | | | | | | | | | | | | |
| Month 1 | | | | | | | | | | | | | | | | | | | | \$0 |
| Month 2 | | | | | | | | | | | | | | | | | | | | \$0 |
| Month 3 | | | | | | | | | | | | | | | | | | | | \$0 |
| Month 4 | | | | | | | | | | | | | | | | | | | | \$0 |
| Month 5 | | | | | | | | | | | | | | | | | | | | \$0 |
| Month 6 | | | | | | | | | | | | | | | | | | | | \$0 |
| Month 7 | | | | | | | | | | | | | | | | | | | | \$0 |
| Month 8 | | | | | | | | | | | | | | | | | | | | \$0 |
| Month 9 | | | | | | | | | | | | | | | | | | | | \$0 |
| Month 10 | | | | | | | | | | | | | | | | | | | | \$0 |
| Month 11 | | | | | | | | | | | | | | | | | | | | \$0 |
| Month 12 | | | | | | | | | | | | | | | | | | | | \$0 |
| Month 13 | | | | | | | | | | | | | | | | | | | | \$0 |
| Month 14 | | | | | | | | | | | | | | | | | | | | \$0 |
| Month 15 | | | | | | | | | | | | | | | | | | | | \$0 |
| Month 16 | | | | | | | | | | | | | | | | | | | | \$0 |
| Month 17 | | | | | | | | | | | | | | | | | | | | \$0 |
| Month 18 | | | | | | | | | | | | | | | | | | | | \$0 |
| Month 19 | | | | | | | | | | | | | | | | | | | | \$0 |
| Month 20 | | | | | | | | | | | | | | | | | | | | \$0 |
| Month 21 | | | | | | | | | | | | | | | | | | | | \$0 |
| Month 22 | | | | | | | | | | | | | | | | | | | | \$0 |
| Month 23 | | | | | | | | | | | | | | | | | | | | \$0 |
| Month 24 | | | | | | | | | | | | | | | | | | | | \$0 |
| Year 3 | | | | | | | | | | | | | | | | | | | | \$0 |
| Year 4 | | | | | | | | | | | | | | | | | | | | \$0 |
| Year 5 | | | | | | | | | | | | | | | | | | | | \$0 |
| Year 6 | | | | | | | | | | | | | | | | | | | | \$0 |
| Year 7 | | | | | | | | | | | | | | | | | | | | \$0 |
| Year 8 | | | | | | | | | | | | | | | | | | | | \$0 |
| Year 9 | | | | | | | | | | | | | | | | | | | | \$0 |
| Year 10-14 | | | | | | | | | | | | | | | | | | | | \$0 |
| Year 15-19 | | | | | | | | | | | | | | | | | | | | \$0 |
| Year 20+ | | | | | | | | | | | | | | | | | | | | \$0 |
| Total Delta | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

Gamma (\$MM / +1%)

| | | | | | | | | | | | | | | | | | | | | | |
|-------------|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|---|
| Total Gamma | | | | | | | | | | | | | | | | | | | | | 0 |
|-------------|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|---|

Vega (\$MM / +1 vol pt)

| | | | | | | | | | | | | | | | | | | | | | |
|------------|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|---|
| Total Vega | | | | | | | | | | | | | | | | | | | | | 0 |
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Delta (\$MM)

| |
|--------------------|
| Spot |
| Month 1 |
| Month 2 |
| Month 3 |
| Month 4 |
| Month 5 |
| Month 6 |
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| Month 17 |
| Month 18 |
| Month 19 |
| Month 20 |
| Month 21 |
| Month 22 |
| Month 23 |
| Month 24 |
| Year 3 |
| Year 4 |
| Year 5 |
| Year 6 |
| Year 7 |
| Year 8 |
| Year 9 |
| Year 10-14 |
| Year 15-19 |
| Year 20+ |
| Total Delta |

| N A T U R A L G A S | | | | | | | | | | | | | | | | |
|-----------------------|---------|-----|---------|------|-------|----------|--------|---------|-------|--------|--------|--------------|--------|---------------|--------------|-----|
| US | | | | | | | Europe | | | | | | Canada | Other Regions | Total NatGas | |
| Gulf Coast | MidCont | NE | Rockies | West | NYMEX | Other US | UK | Belgium | Dutch | French | German | Other Europe | | | | |
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| | | | | | | | | | | | | | | | | |
| Total Delta | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

Gamma (\$MM / +1%)

| | | | | | | | | | | | | | | | | | |
|-------------|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|----------|
| Total Gamma | | | | | | | | | | | | | | | | | 0 |
|-------------|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|----------|

Vega (\$MM / +1 vol pt)

| | | | | | | | | | | | | | | | | | |
|------------|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|----------|
| Total Vega | | | | | | | | | | | | | | | | | 0 |
|------------|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|----------|

| Delta (\$MM) | PRECIOUS METALS | | | | | Total Precious Metals |
|--------------------|-----------------|--------|-----------|----------|-----------------------|-----------------------|
| | Gold | Silver | Palladium | Platinum | Other Precious Metals | |
| Spot | | | | | | \$0 |
| Month 1 | | | | | | \$0 |
| Month 2 | | | | | | \$0 |
| Month 3 | | | | | | \$0 |
| Month 4 | | | | | | \$0 |
| Month 5 | | | | | | \$0 |
| Month 6 | | | | | | \$0 |
| Month 7 | | | | | | \$0 |
| Month 8 | | | | | | \$0 |
| Month 9 | | | | | | \$0 |
| Month 10 | | | | | | \$0 |
| Month 11 | | | | | | \$0 |
| Month 12 | | | | | | \$0 |
| Month 13 | | | | | | \$0 |
| Month 14 | | | | | | \$0 |
| Month 15 | | | | | | \$0 |
| Month 16 | | | | | | \$0 |
| Month 17 | | | | | | \$0 |
| Month 18 | | | | | | \$0 |
| Month 19 | | | | | | \$0 |
| Month 20 | | | | | | \$0 |
| Month 21 | | | | | | \$0 |
| Month 22 | | | | | | \$0 |
| Month 23 | | | | | | \$0 |
| Month 24 | | | | | | \$0 |
| Year 3 | | | | | | \$0 |
| Year 4 | | | | | | \$0 |
| Year 5 | | | | | | \$0 |
| Year 6 | | | | | | \$0 |
| Year 7 | | | | | | \$0 |
| Year 8 | | | | | | \$0 |
| Year 9 | | | | | | \$0 |
| Year 10-14 | | | | | | \$0 |
| Year 15-19 | | | | | | \$0 |
| Year 20+ | | | | | | \$0 |
| Total Delta | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

Gamma (\$MM / +1%)

| | | | | | | |
|-------------|--|--|--|--|--|---|
| Total Gamma | | | | | | 0 |
|-------------|--|--|--|--|--|---|

Vega (\$MM / +1 vol pt)

| | | | | | | |
|------------|--|--|--|--|--|---|
| Total Vega | | | | | | 0 |
|------------|--|--|--|--|--|---|

| BASE METALS | | | | | | | | | | | | Other Base Metals | Total Base Metals |
|--------------------|------------------|--------|------|------|--------|-----|---------|------|--|--|--|-------------------|-------------------|
| Aluminum (Primary) | Aluminum (Alloy) | Copper | Iron | Lead | Nickel | Tin | Uranium | Zinc | | | | | |
| | | | | | | | | | | | | \$0 | \$0 |
| | | | | | | | | | | | | \$0 | \$0 |
| | | | | | | | | | | | | \$0 | \$0 |
| | | | | | | | | | | | | \$0 | \$0 |
| | | | | | | | | | | | | \$0 | \$0 |
| | | | | | | | | | | | | \$0 | \$0 |
| | | | | | | | | | | | | \$0 | \$0 |
| | | | | | | | | | | | | \$0 | \$0 |
| | | | | | | | | | | | | \$0 | \$0 |
| | | | | | | | | | | | | \$0 | \$0 |
| | | | | | | | | | | | | \$0 | \$0 |
| | | | | | | | | | | | | \$0 | \$0 |
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| | | | | | | | | | | | | \$0 | \$0 |
| | | | | | | | | | | | | \$0 | \$0 |
| | | | | | | | | | | | | \$0 | \$0 |

| Other / Unspecified Metals | Total Metals |
|----------------------------|--------------|
| | \$0 |
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| Delta (\$MM) | Cocoa | Coffee | Corn | Cotton | Cattle | Lean Hogs | Livestock | Lumber | Palm Oil | Rapeseed | Soybeans | Soymeal | Soybean Oil | Sugar | Wheat | Other / Unspecified Ags/Softs | Total |
|--------------------|-------|--------|------|--------|--------|-----------|-----------|--------|----------|----------|----------|---------|-------------|-------|-------|-------------------------------|-------|
| Spot | | | | | | | | | | | | | | | | | \$0 |
| Month 1 | | | | | | | | | | | | | | | | | \$0 |
| Month 2 | | | | | | | | | | | | | | | | | \$0 |
| Month 3 | | | | | | | | | | | | | | | | | \$0 |
| Month 4 | | | | | | | | | | | | | | | | | \$0 |
| Month 5 | | | | | | | | | | | | | | | | | \$0 |
| Month 6 | | | | | | | | | | | | | | | | | \$0 |
| Month 7 | | | | | | | | | | | | | | | | | \$0 |
| Month 8 | | | | | | | | | | | | | | | | | \$0 |
| Month 9 | | | | | | | | | | | | | | | | | \$0 |
| Month 10 | | | | | | | | | | | | | | | | | \$0 |
| Month 11 | | | | | | | | | | | | | | | | | \$0 |
| Month 12 | | | | | | | | | | | | | | | | | \$0 |
| Month 13 | | | | | | | | | | | | | | | | | \$0 |
| Month 14 | | | | | | | | | | | | | | | | | \$0 |
| Month 15 | | | | | | | | | | | | | | | | | \$0 |
| Month 16 | | | | | | | | | | | | | | | | | \$0 |
| Month 17 | | | | | | | | | | | | | | | | | \$0 |
| Month 18 | | | | | | | | | | | | | | | | | \$0 |
| Month 19 | | | | | | | | | | | | | | | | | \$0 |
| Month 20 | | | | | | | | | | | | | | | | | \$0 |
| Month 21 | | | | | | | | | | | | | | | | | \$0 |
| Month 22 | | | | | | | | | | | | | | | | | \$0 |
| Month 23 | | | | | | | | | | | | | | | | | \$0 |
| Month 24 | | | | | | | | | | | | | | | | | \$0 |
| Year 3 | | | | | | | | | | | | | | | | | \$0 |
| Year 4 | | | | | | | | | | | | | | | | | \$0 |
| Year 5 | | | | | | | | | | | | | | | | | \$0 |
| Year 6 | | | | | | | | | | | | | | | | | \$0 |
| Year 7 | | | | | | | | | | | | | | | | | \$0 |
| Year 8 | | | | | | | | | | | | | | | | | \$0 |
| Year 9 | | | | | | | | | | | | | | | | | \$0 |
| Year 10-14 | | | | | | | | | | | | | | | | | \$0 |
| Year 15-19 | | | | | | | | | | | | | | | | | \$0 |
| Year 20+ | | | | | | | | | | | | | | | | | \$0 |
| Total Delta | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

Gamma (\$MM / +1%)

| | | | | | | | | | | | | | | | | | |
|-------------|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|---|
| Total Gamma | | | | | | | | | | | | | | | | | 0 |
|-------------|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|---|

Vega (\$MM / +1 vol pt)

| | | | | | | | | | | | | | | | | | |
|------------|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|---|
| Total Vega | | | | | | | | | | | | | | | | | 0 |
|------------|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|---|

| Delta (\$MM) | S&P GSCI Index | DJ-UBS Index | TR/J CRB Index | Other Diversified Indices | Diversified Total | Long/Short Commodity Indices | Grand Total |
|--------------------|----------------|--------------|----------------|---------------------------|-------------------|------------------------------|-------------|
| Spot | | | | | \$0 | | \$0 |
| Month 1 | | | | | \$0 | | \$0 |
| Month 2 | | | | | \$0 | | \$0 |
| Month 3 | | | | | \$0 | | \$0 |
| Month 4 | | | | | \$0 | | \$0 |
| Month 5 | | | | | \$0 | | \$0 |
| Month 6 | | | | | \$0 | | \$0 |
| Month 7 | | | | | \$0 | | \$0 |
| Month 8 | | | | | \$0 | | \$0 |
| Month 9 | | | | | \$0 | | \$0 |
| Month 10 | | | | | \$0 | | \$0 |
| Month 11 | | | | | \$0 | | \$0 |
| Month 12 | | | | | \$0 | | \$0 |
| Month 13 | | | | | \$0 | | \$0 |
| Month 14 | | | | | \$0 | | \$0 |
| Month 15 | | | | | \$0 | | \$0 |
| Month 16 | | | | | \$0 | | \$0 |
| Month 17 | | | | | \$0 | | \$0 |
| Month 18 | | | | | \$0 | | \$0 |
| Month 19 | | | | | \$0 | | \$0 |
| Month 20 | | | | | \$0 | | \$0 |
| Month 21 | | | | | \$0 | | \$0 |
| Month 22 | | | | | \$0 | | \$0 |
| Month 23 | | | | | \$0 | | \$0 |
| Month 24 | | | | | \$0 | | \$0 |
| Year 3 | | | | | \$0 | | \$0 |
| Year 4 | | | | | \$0 | | \$0 |
| Year 5 | | | | | \$0 | | \$0 |
| Year 6 | | | | | \$0 | | \$0 |
| Year 7 | | | | | \$0 | | \$0 |
| Year 8 | | | | | \$0 | | \$0 |
| Year 9 | | | | | \$0 | | \$0 |
| Year 10-14 | | | | | \$0 | | \$0 |
| Year 15-19 | | | | | \$0 | | \$0 |
| Year 20+ | | | | | \$0 | | \$0 |
| Total Delta | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

Gamma (\$MM / +1%)

| | | | | | | | |
|-------------|--|--|--|--|---|--|---|
| Total Gamma | | | | | 0 | | 0 |
|-------------|--|--|--|--|---|--|---|

Vega (\$MM / +1 vol pt)

| | | | | | | | |
|------------|--|--|--|--|---|--|---|
| Total Vega | | | | | 0 | | 0 |
|------------|--|--|--|--|---|--|---|

Profit/(Loss) from changes in Spot/Vol (\$MM): OIL PRODUCTS

Please select how volatility changes are expressed:

Absolute Shift in Vol Pts

| | | % CHANGE IN SPOT VALUE | | | | | | | | | | |
|-------|----|------------------------|------|------|------|------|--------|-----|-----|-----|--|--|
| | | -75% | -50% | -40% | -30% | -20% | 0% | 25% | 50% | 75% | | |
| #REF! | | | | | | | \$0.00 | | | | | |
| | 0 | | | | | | | | | | | |
| | 10 | | | | | | | | | | | |
| | 20 | | | | | | | | | | | |
| | 35 | | | | | | | | | | | |
| | 50 | | | | | | | | | | | |

Profit/(Loss) from changes in Spot/Vol (\$MM): NATURAL GAS

Please select how volatility changes are expressed:

Absolute Shift in Vol Pts

| | | % CHANGE IN SPOT VALUE | | | | | | | | | | |
|-------|----|------------------------|------|------|------|------|--------|-----|-----|-----|--|--|
| | | -75% | -50% | -40% | -30% | -20% | 0% | 25% | 50% | 75% | | |
| #REF! | | | | | | | \$0.00 | | | | | |
| | 0 | | | | | | | | | | | |
| | 10 | | | | | | | | | | | |
| | 20 | | | | | | | | | | | |
| | 35 | | | | | | | | | | | |
| | 50 | | | | | | | | | | | |

Profit/(Loss) from changes in Spot/Vol (\$MM): POWER

Please select how volatility changes are expressed:

Absolute Shift in Vol Pts

| | | % CHANGE IN SPOT VALUE | | | | | | | | | | |
|-------|----|------------------------|------|------|------|------|--------|-----|-----|-----|--|--|
| | | -75% | -50% | -40% | -30% | -20% | 0% | 25% | 50% | 75% | | |
| #REF! | | | | | | | \$0.00 | | | | | |
| | 0 | | | | | | | | | | | |
| | 10 | | | | | | | | | | | |
| | 20 | | | | | | | | | | | |
| | 35 | | | | | | | | | | | |
| | 50 | | | | | | | | | | | |

Profit/(Loss) from changes in Spot/Vol (\$MM): EMISSIONS

Please select how volatility changes are expressed:

Absolute Shift in Vol Pts

| | | % CHANGE IN SPOT VALUE | | | | | | | | | | |
|-------|----|------------------------|------|------|------|------|--------|-----|-----|-----|--|--|
| | | -75% | -50% | -40% | -30% | -20% | 0% | 25% | 50% | 75% | | |
| #REF! | | | | | | | \$0.00 | | | | | |
| | 0 | | | | | | | | | | | |
| | 10 | | | | | | | | | | | |
| | 20 | | | | | | | | | | | |
| | 35 | | | | | | | | | | | |
| | 50 | | | | | | | | | | | |

Profit/(Loss) from changes in Spot/Vol (\$MM): COAL

Please select how volatility changes are expressed:

Absolute Shift in Vol Pts

| | | % CHANGE IN SPOT VALUE | | | | | | | | | | |
|-------|----|------------------------|------|------|------|------|--------|-----|-----|-----|--|--|
| | | -75% | -50% | -40% | -30% | -20% | 0% | 25% | 50% | 75% | | |
| #REF! | | | | | | | \$0.00 | | | | | |
| | 0 | | | | | | | | | | | |
| | 10 | | | | | | | | | | | |
| | 20 | | | | | | | | | | | |
| | 35 | | | | | | | | | | | |
| | 50 | | | | | | | | | | | |

Profit/(Loss) from changes in Spot/Vol (\$MM): FREIGHT

Please select how volatility changes are expressed:

Absolute Shift in Vol Pts

| | | % CHANGE IN SPOT VALUE | | | | | | | | | | |
|-------|----|------------------------|------|------|------|------|--------|-----|-----|-----|--|--|
| | | -75% | -50% | -40% | -30% | -20% | 0% | 25% | 50% | 75% | | |
| #REF! | | | | | | | \$0.00 | | | | | |
| | 0 | | | | | | | | | | | |
| | 10 | | | | | | | | | | | |
| | 20 | | | | | | | | | | | |
| | 35 | | | | | | | | | | | |
| | 50 | | | | | | | | | | | |

Profit/(Loss) from changes in Spot/Vol (\$MM): OTHER STRUCTURED PRODUCTS & OTHER ENERGY PRODUCTS

Please select how volatility changes are expressed:

Absolute Shift in Vol Pts

| | | % CHANGE IN SPOT VALUE | | | | | | | | | |
|-------|----|------------------------|------|------|------|------|--------|-----|-----|-----|--|
| | | -75% | -50% | -40% | -30% | -20% | 0% | 25% | 50% | 75% | |
| #REF! | 0 | | | | | | \$0.00 | | | | |
| | 10 | | | | | | | | | | |
| | 20 | | | | | | | | | | |
| | 35 | | | | | | | | | | |
| | 50 | | | | | | | | | | |
| | | | | | | | | | | | |

Profit/(Loss) from changes in Spot/Vol (\$MM): BASE METALS

Please select how volatility changes are expressed:

Absolute Shift in Vol Pts

| | | % CHANGE IN SPOT VALUE | | | | | | | | | |
|-------|----|------------------------|------|------|------|------|--------|-----|-----|-----|--|
| | | -75% | -50% | -40% | -30% | -20% | 0% | 25% | 50% | 75% | |
| #REF! | 0 | | | | | | \$0.00 | | | | |
| | 10 | | | | | | | | | | |
| | 20 | | | | | | | | | | |
| | 35 | | | | | | | | | | |
| | 50 | | | | | | | | | | |
| | | | | | | | | | | | |

Profit/(Loss) from changes in Spot/Vol (\$MM): PRECIOUS METALS

Please select how volatility changes are expressed:

Absolute Shift in Vol Pts

| | | % CHANGE IN SPOT VALUE | | | | | | | | | | |
|-------|----|------------------------|------|------|------|------|--------|-----|-----|-----|--|--|
| | | -75% | -50% | -40% | -30% | -20% | 0% | 25% | 50% | 75% | | |
| #REF! | | | | | | | \$0.00 | | | | | |
| | 0 | | | | | | | | | | | |
| | 10 | | | | | | | | | | | |
| | 20 | | | | | | | | | | | |
| | 35 | | | | | | | | | | | |
| | 50 | | | | | | | | | | | |

Profit/(Loss) from changes in Spot/Vol (\$MM): AGS/SOFTS

Please select how volatility changes are expressed:

Absolute Shift in Vol Pts

| | | % CHANGE IN SPOT VALUE | | | | | | | | | | |
|-------|----|------------------------|------|------|------|------|--------|-----|-----|-----|--|--|
| | | -75% | -50% | -40% | -30% | -20% | 0% | 25% | 50% | 75% | | |
| #REF! | | | | | | | \$0.00 | | | | | |
| | 0 | | | | | | | | | | | |
| | 10 | | | | | | | | | | | |
| | 20 | | | | | | | | | | | |
| | 35 | | | | | | | | | | | |
| | 50 | | | | | | | | | | | |

Profit/(Loss) from changes in Spot/Vol (\$MM): DIVERSIFIED COMMODITY INDICES

Please select how volatility changes are expressed:

Absolute Shift in Vol Pts

| | | % CHANGE IN SPOT VALUE | | | | | | | | | | |
|-------|----|------------------------|------|------|------|------|--------|-----|-----|-----|--|--|
| | | -75% | -50% | -40% | -30% | -20% | 0% | 25% | 50% | 75% | | |
| #REF! | | | | | | | \$0.00 | | | | | |
| | 0 | | | | | | | | | | | |
| | 10 | | | | | | | | | | | |
| | 20 | | | | | | | | | | | |
| | 35 | | | | | | | | | | | |
| | 50 | | | | | | | | | | | |

| | MV (\$MM) | DV01 (\$K / -1 bp) | CS01 (\$K/+1 bp OAS widening) | \$K / +1% rise in prepayments | Profit/(Loss) in \$K from an Absolute Widening in OAS (bps) | | | | | | | | | | | | | |
|---------------------------------------|------------|-----------------------|-------------------------------------|----------------------------------|---|------------|------------|------------|------------|------------|------------|------------|------------|------------|------------|------------|------------|------------|
| | | | | | 0 bps | +1 bps | +10 bps | +50 bps | +100 bps | +200 bps | +300 bps | +400 bps | | | | | | |
| US Residential Agency Products | | | | | | | | | | | | | | | | | | |
| IOs | | | | | \$0 | \$0 | | | | | | | | | | | | |
| POs | | | | | \$0 | \$0 | | | | | | | | | | | | |
| Other CMOs | | | | | \$0 | \$0 | | | | | | | | | | | | |
| Pass-Throughs | | | | | \$0 | \$0 | | | | | | | | | | | | |
| Agency Debt/Debentures | | | | | \$0 | \$0 | | | | | | | | | | | | |
| IOS Index | | | | | \$0 | \$0 | | | | | | | | | | | | |
| POS Index | | | | | \$0 | \$0 | | | | | | | | | | | | |
| MBX Index | | | | | \$0 | \$0 | | | | | | | | | | | | |
| Other Agency Derivatives | | | | | \$0 | \$0 | | | | | | | | | | | | |
| TBA's | | | | | \$0 | \$0 | | | | | | | | | | | | |
| Reverse Mortgages | | | | | \$0 | \$0 | | | | | | | | | | | | |
| Residential Other / Unspecified | | | | | \$0 | \$0 | | | | | | | | | | | | |
| Total | \$0 | 0 | 0 | 0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

| | | | | | | | | | | | | | | | | | | |
|--------------------------------------|------------|----------|----------|----------|------------|------------|------------|------------|------------|------------|------------|------------|------------|------------|------------|------------|------------|------------|
| US Commercial Agency Products | | | | | | | | | | | | | | | | | | |
| Cash Agency CMBS | | | | | \$0 | \$0 | | | | | | | | | | | | |
| Agency CMBS Derivatives | | | | | \$0 | \$0 | | | | | | | | | | | | |
| Commercial Other / Unspecified | | | | | \$0 | \$0 | | | | | | | | | | | | |
| Total | \$0 | 0 | 0 | 0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

| | | | | | | | | | | | | | | | | | | |
|-------------------------------|------------|----------|----------|----------|------------|------------|------------|------------|------------|------------|------------|------------|------------|------------|------------|------------|------------|------------|
| Non-US Agency Products | | | | | | | | | | | | | | | | | | |
| AAA | | | | | \$0 | \$0 | | | | | | | | | | | | |
| AA | | | | | \$0 | \$0 | | | | | | | | | | | | |
| A | | | | | \$0 | \$0 | | | | | | | | | | | | |
| BBB | | | | | \$0 | \$0 | | | | | | | | | | | | |
| BB | | | | | \$0 | \$0 | | | | | | | | | | | | |
| B | | | | | \$0 | \$0 | | | | | | | | | | | | |
| <B | | | | | \$0 | \$0 | | | | | | | | | | | | |
| NR | | | | | \$0 | \$0 | | | | | | | | | | | | |
| Total | \$0 | 0 | 0 | 0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

| | MV* (\$MM) | DV01 (\$K / -1 bp) | CS01 (\$K/+1 bp spread widening) | Profit/(Loss) in \$K from a Relative (%) Widening in Spreads | | | | | | | Profit/(Loss) in \$K from an Absolute Widening in Spreads (bps) | | | | | | | |
|----------------------|------------|-----------------------|--|--|-----|------|------|-----|-----|-----|---|-------|---------|----------|----------|-----------|-----|-----|
| | | | | 0% | 50% | 100% | 200% | | | | 0 bps | +1 bp | +50 bps | +100 bps | +500 bps | +1000 bps | | |
| Bonds | | | | | | | | | | | | | | | | | | |
| AAA | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| AA | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| A | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| BBB | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| BB | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| B | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| <B | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| NR | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| Bonds Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 1M | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 3M | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 6M | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 9M | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 1Y | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 2Y | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 3Y | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 5Y | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 7Y | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 10Y | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 15Y | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 20Y | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 30Y | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| Bonds Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Loans | | | | | | | | | | | | | | | | | | |
| AAA | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| AA | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| A | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| BBB | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| BB | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| B | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| <B | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| NR | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| Loans Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 1M | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 3M | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 6M | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 9M | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 1Y | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 2Y | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 3Y | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 5Y | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 7Y | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 10Y | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 15Y | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 20Y | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 30Y | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| Loans Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| CDS | | | | | | | | | | | | | | | | | | |
| AAA | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| AA | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| A | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| BBB | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| BB | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| B | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| <B | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| NR | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| CDS Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 1M | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 3M | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 6M | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 9M | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 1Y | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 2Y | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 3Y | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 5Y | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 7Y | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 10Y | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 15Y | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 20Y | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 30Y | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| CDS Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Indices | | | | | | | | | | | | | | | | | | |
| AAA | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| AA | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| A | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| BBB | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| BB | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| B | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| <B | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| NR | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| Indices Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 1M | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 3M | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 6M | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 9M | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 1Y | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 2Y | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 3Y | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 5Y | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 7Y | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 10Y | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 15Y | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 20Y | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| 30Y | | | | \$0 | | | | | | | | | | \$0 | \$0 | | | |
| Indices Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

| | MV* (\$MM) | DV01 (\$K / -1 bp) | CS01 (\$K/+1 bp spread widening) | Profit/(Loss) in \$K from a Relative (%) Widening in Spreads | | | | | | | Profit/(Loss) in \$K from an Absolute Widening in Spreads (bps) | | | | | | | | |
|--|------------|-----------------------|--|--|------------|------------|------------|------------|------------|------------|---|------------|------------|------------|------------|------------|------------|------------|------------|
| | | | | 0% | 50% | 100% | 200% | | | | 0 bps | +1 bp | +50 bps | +100 bps | +500 bps | +1000 bps | | | |
| | | | | | | | | | | | | | | | | | | | |
| Other / Unspecified Munis | | | | | | | | | | | | | | | | | | | |
| AAA | | | | \$0 | | | | | | | | | | | | | | | |
| AA | | | | \$0 | | | | | | | | | | | | | | | |
| A | | | | \$0 | | | | | | | | | | | | | | | |
| BBB | | | | \$0 | | | | | | | | | | | | | | | |
| BB | | | | \$0 | | | | | | | | | | | | | | | |
| B | | | | \$0 | | | | | | | | | | | | | | | |
| <B | | | | \$0 | | | | | | | | | | | | | | | |
| NR | | | | \$0 | | | | | | | | | | | | | | | |
| Other / Unspecified Munis Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 1M | | | | \$0 | | | | | | | | | | | | | | | |
| 3M | | | | \$0 | | | | | | | | | | | | | | | |
| 6M | | | | \$0 | | | | | | | | | | | | | | | |
| 9M | | | | \$0 | | | | | | | | | | | | | | | |
| 1Y | | | | \$0 | | | | | | | | | | | | | | | |
| 2Y | | | | \$0 | | | | | | | | | | | | | | | |
| 3Y | | | | \$0 | | | | | | | | | | | | | | | |
| 5Y | | | | \$0 | | | | | | | | | | | | | | | |
| 7Y | | | | \$0 | | | | | | | | | | | | | | | |
| 10Y | | | | \$0 | | | | | | | | | | | | | | | |
| 15Y | | | | \$0 | | | | | | | | | | | | | | | |
| 20Y | | | | \$0 | | | | | | | | | | | | | | | |
| 30Y | | | | \$0 | | | | | | | | | | | | | | | |
| Other / Unspecified Munis Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Grand Total | | | | | | | | | | | | | | | | | | | |
| AAA | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| AA | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| A | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| BBB | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| BB | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| B | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| <B | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| NR | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Grand Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 1M | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3M | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 6M | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 9M | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 1Y | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 2Y | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3Y | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 5Y | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 7Y | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 10Y | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 15Y | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 20Y | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 30Y | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Grand Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

| MV (\$MM) | DV01 (\$K / -1 bp) | CS01 (\$K/+1 bp spread widening) |
|-----------|-----------------------|--|
|-----------|-----------------------|--|

Student Loan Auction Rate Securities (SLARS)

| | MV (\$MM) | DV01 (\$K / -1 bp) | CS01 (\$K/+1 bp spread widening) |
|--------------|-----------|--------------------|----------------------------------|
| AAA | | | |
| AA | | | |
| A | | | |
| BBB | | | |
| BB | | | |
| B | | | |
| <B | | | |
| NR | | | |
| Total | \$0 | \$0 | \$0 |
| 1M | | | |
| 3M | | | |
| 6M | | | |
| 9M | | | |
| 1Y | | | |
| 2Y | | | |
| 3Y | | | |
| 5Y | | | |
| 7Y | | | |
| 10Y | | | |
| 15Y | | | |
| 20Y | | | |
| 30Y | | | |
| Total | \$0 | \$0 | \$0 |

Municipal Auction Rate Securities (MARS)

| | MV (\$MM) | DV01 (\$K / -1 bp) | CS01 (\$K/+1 bp spread widening) |
|--------------|-----------|--------------------|----------------------------------|
| AAA | | | |
| AA | | | |
| A | | | |
| BBB | | | |
| BB | | | |
| B | | | |
| <B | | | |
| NR | | | |
| Total | \$0 | \$0 | \$0 |
| 1M | | | |
| 3M | | | |
| 6M | | | |
| 9M | | | |
| 1Y | | | |
| 2Y | | | |
| 3Y | | | |
| 5Y | | | |
| 7Y | | | |
| 10Y | | | |
| 15Y | | | |
| 20Y | | | |
| 30Y | | | |
| Total | \$0 | \$0 | \$0 |

Auction Rate Preferred Securities (ARPS)

| | MV (\$MM) | DV01 (\$K / -1 bp) | CS01 (\$K/+1 bp spread widening) |
|--------------|-----------|--------------------|----------------------------------|
| AAA | | | |
| AA | | | |
| A | | | |
| BBB | | | |
| BB | | | |
| B | | | |
| <B | | | |
| NR | | | |
| Total | \$0 | \$0 | \$0 |
| 1M | | | |
| 3M | | | |
| 6M | | | |
| 9M | | | |
| 1Y | | | |
| 2Y | | | |
| 3Y | | | |
| 5Y | | | |
| 7Y | | | |
| 10Y | | | |
| 15Y | | | |
| 20Y | | | |
| 30Y | | | |
| Total | \$0 | \$0 | \$0 |

| | MV (\$MM) | DV01 (\$K / -1 bp) | CS01 (\$K/+1 bp spread widening) |
|---|------------|-----------------------|--|
| Credit Card Auction Rate Securities (CARS) | | | |
| AAA | | | |
| AA | | | |
| A | | | |
| BBB | | | |
| BB | | | |
| B | | | |
| <B | | | |
| NR | | | |
| Total | \$0 | \$0 | \$0 |
| 1M | | | |
| 3M | | | |
| 6M | | | |
| 9M | | | |
| 1Y | | | |
| 2Y | | | |
| 3Y | | | |
| 5Y | | | |
| 7Y | | | |
| 10Y | | | |
| 15Y | | | |
| 20Y | | | |
| 30Y | | | |
| Total | \$0 | \$0 | \$0 |

| | | | |
|--|------------|------------|------------|
| Other / Unspecified Auction Rate Securities | | | |
| AAA | | | |
| AA | | | |
| A | | | |
| BBB | | | |
| BB | | | |
| B | | | |
| <B | | | |
| NR | | | |
| Total | \$0 | \$0 | \$0 |
| 1M | | | |
| 3M | | | |
| 6M | | | |
| 9M | | | |
| 1Y | | | |
| 2Y | | | |
| 3Y | | | |
| 5Y | | | |
| 7Y | | | |
| 10Y | | | |
| 15Y | | | |
| 20Y | | | |
| 30Y | | | |
| Total | \$0 | \$0 | \$0 |

| Grand Total | | | |
|--------------------|------------|------------|------------|
| AAA | \$0 | \$0 | \$0 |
| AA | \$0 | \$0 | \$0 |
| A | \$0 | \$0 | \$0 |
| BBB | \$0 | \$0 | \$0 |
| BB | \$0 | \$0 | \$0 |
| B | \$0 | \$0 | \$0 |
| <B | \$0 | \$0 | \$0 |
| NR | \$0 | \$0 | \$0 |
| Total | \$0 | \$0 | \$0 |
| 1M | \$0 | \$0 | \$0 |
| 3M | \$0 | \$0 | \$0 |
| 6M | \$0 | \$0 | \$0 |
| 9M | \$0 | \$0 | \$0 |
| 1Y | \$0 | \$0 | \$0 |
| 2Y | \$0 | \$0 | \$0 |
| 3Y | \$0 | \$0 | \$0 |
| 5Y | \$0 | \$0 | \$0 |
| 7Y | \$0 | \$0 | \$0 |
| 10Y | \$0 | \$0 | \$0 |
| 15Y | \$0 | \$0 | \$0 |
| 20Y | \$0 | \$0 | \$0 |
| 30Y | \$0 | \$0 | \$0 |
| Total | \$0 | \$0 | \$0 |

| | MV* (\$MM) | Notional (\$MM) | CS01(\$K/+1 bp spread widening) | | | | | | | | Profit/(Loss) in \$K from a Relative (%) Widening in Spreads | | | | | | | Profit/(Loss) in \$K from an Absolute Widening in Spreads (bps) | | | | | | | | | | | | | | | | | | | | | | | |
|----------------------------|------------|-----------------|---------------------------------|-----|-----|-----|-----|-----|-----|------------------|--|-----|------|------|------|------|------|---|-------|---------|----------|----------|-----------|-----------|-----------|-----------|-----------|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|--|
| | | | Total | CAD | CHF | EUR | GBP | JPY | USD | Other Currencies | 0% | 50% | 100% | 200% | 300% | 400% | 500% | 0 bps | +1 bp | +50 bps | +100 bps | +500 bps | +1000 bps | +1500 bps | +2000 bps | +3000 bps | +4000 bps | | | | | | | | | | | | | | |
| Bonds | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| AAA | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| AA | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| A | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| BBB | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| BB | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| B | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| <B: Defaulted | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| <B: Not Defaulted | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| <B: Default Status Unknown | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| NR | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| Bonds Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | | | |
| 1M | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 3M | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 6M | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 9M | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 1Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 2Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 3Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 5Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 7Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 10Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 15Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 20Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 30Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| Bonds Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | |
| Loans | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| AAA | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| AA | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| A | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| BBB | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| BB | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| B | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| <B: Defaulted | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| <B: Not Defaulted | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| <B: Default Status Unknown | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| NR | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| Loans Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | |
| 1M | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 3M | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 6M | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 9M | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 1Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 2Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 3Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 5Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 7Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 10Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 15Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 20Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 30Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| Loans Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | |
| Single Name CDS | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| AAA | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| AA | | | \$0 | | | | | | | | \$0 | | | | | </ | | | | | | | | | | | | | | | | | | | | | | | | | |

| | MV* (\$MM) | Notional (\$MM) | CS01(\$K/+1 bp spread widening) | | | | | | | | Profit/(Loss) in \$K from a Relative (%) Widening in Spreads | | | | | | | | Profit/(Loss) in \$K from an Absolute Widening in Spreads (bps) | | | | | | | | | | | | | | | | | | | | | | |
|----------------------------|------------|-----------------|---------------------------------|-----|-----|-----|-----|-----|-----|------------------|--|-----|------|------|------|------|------|-----|---|-------|---------|----------|----------|-----------|-----------|-----------|-----------|-----------|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|--|--|
| | | | Total | CAD | CHF | EUR | GBP | JPY | USD | Other Currencies | 0% | 50% | 100% | 200% | 300% | 400% | 500% | | 0 bps | +1 bp | +50 bps | +100 bps | +500 bps | +1000 bps | +1500 bps | +2000 bps | +3000 bps | +4000 bps | | | | | | | | | | | | | |
| Loan CDS | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| AAA | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| AA | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| A | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| BBB | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| BB | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| B | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| <B: Defaulted | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| <B: Not Defaulted | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| <B: Default Status Unknown | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| NR | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| Loan CDS Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | | | | |
| 1M | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 3M | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 6M | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 9M | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 1Y | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 2Y | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 3Y | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 5Y | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 7Y | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 10Y | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 15Y | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 20Y | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 30Y | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| Loan CDS Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | | |
| Covered Bonds | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| AAA | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| AA | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| A | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| BBB | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| BB | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| B | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| <B: Defaulted | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| <B: Not Defaulted | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| <B: Default Status Unknown | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| NR | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| Covered Bonds Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | | |
| 1M | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 3M | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 6M | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 9M | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 1Y | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 2Y | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 3Y | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 5Y | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 7Y | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 10Y | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 15Y | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 20Y | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| 30Y | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | | | | | | | | | | | | | | |
| Covered Bonds Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | | |

| Indices | MV* (\$MM) | Notional (\$MM) | CS01(\$K/+1 bp spread widening) | | | | | | | | Profit/(Loss) in \$K from a Relative (%) Widening in Spreads | | | | | | | Profit/(Loss) in \$K from an Absolute Widening in Spreads (bps) | | | | | | | | | | | | | |
|-----------------------------|------------|-----------------|---------------------------------|-----|-----|-----|-----|-----|-----|------------------|--|-----|------|------|------|------|------|---|-------|---------|----------|----------|-----------|-----------|-----------|-----------|-----------|-----|-----|-----|--|
| | | | Total | CAD | CHF | EUR | GBP | JPY | USD | Other Currencies | 0% | 50% | 100% | 200% | 300% | 400% | 500% | 0 bps | +1 bp | +50 bps | +100 bps | +500 bps | +1000 bps | +1500 bps | +2000 bps | +3000 bps | +4000 bps | | | | |
| Indices | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| CDX IG (Series 9) | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| CDX IG (On the run) | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| CDX IG (Other Series) | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| CDX HY | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| CDX Other | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| iTraxx Main | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| iTraxx XO | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| iTraxx Other | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| Loan Indices | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| Indices Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | |
| 1M | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| 3M | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| 6M | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| 9M | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| 1Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| 2Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| 3Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| 5Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| 7Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| 10Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| 15Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| 20Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| 30Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| Indices Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | |
| Index Tranches | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| CDX IG (Series 9) | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| CDX IG (On the run) | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| CDX IG (Other Series) | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| CDX HY | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| CDX Other | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| iTraxx Main | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| iTraxx XO | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| iTraxx Other | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| Loan Indices | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| Index Tranches Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | |
| 1M | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| 3M | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| 6M | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| 9M | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| 1Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| 2Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| 3Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| 5Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| 7Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| 10Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| 15Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| 20Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| 30Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| Index Tranches Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | |
| Index Options | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| CDX IG (Series 9) | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| CDX IG (On the run) | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| CDX IG (Other Series) | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| CDX HY | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| CDX Other | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| iTraxx Main | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| iTraxx XO | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| iTraxx Other | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| Loan Indices | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| Index Options Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | |
| 1M | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| 3M | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| 6M | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| 9M | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| 1Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| 2Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| 3Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| 5Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| 7Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| 10Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| 15Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| 20Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| 30Y | | | \$0 | | | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | | |
| Index Options Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | |

| Other / Unspecified | MV* (\$MM) | Notional (\$MM) | CS01(\$K/+1 bp spread widening) | | | | | | | | Profit/(Loss) in \$K from a Relative (%) Widening in Spreads | | | | | | | | Profit/(Loss) in \$K from an Absolute Widening in Spreads (bps) | | | | | | | | | |
|----------------------------------|------------|-----------------|---------------------------------|-----|-----|-----|-----|-----|-----|------------------|--|-----|------|------|------|------|------|-----|---|-------|---------|----------|----------|-----------|-----------|-----------|-----------|-----------|
| | | | Total | CAD | CHF | EUR | GBP | JPY | USD | Other Currencies | 0% | 50% | 100% | 200% | 300% | 400% | 500% | | 0 bps | +1 bp | +50 bps | +100 bps | +500 bps | +1000 bps | +1500 bps | +2000 bps | +3000 bps | +4000 bps |
| | | | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| AAA | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| AA | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| A | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| BBB | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| BB | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| B | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| <B: Defaulted | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | |
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| <B: Default Status Unknown | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| NR | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| Other / Unspecified Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 1M | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| 3M | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| 6M | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| 9M | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| 1Y | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| 2Y | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| 3Y | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| 5Y | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| 7Y | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| 10Y | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| 15Y | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| 20Y | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| 30Y | | | \$0 | | | | | | | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| Other / Unspecified Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

| | MV* (\$MM) | Notional (\$MM) | CS01 (\$K/+1 bp spread widening) | Profit/(Loss) in \$K from a Relative (%) Widening in Spreads | | | | | | | | Profit/(Loss) in \$K from an Absolute Widening in Spreads (bps) | | | | | | | | | |
|------------------------------|------------|-----------------|----------------------------------|--|------------|------------|------------|------------|------------|------------|------------|---|------------|------------|------------|------------|------------|------------|------------|------------|------------|
| | | | | 0% | 50% | 100% | 200% | 300% | 400% | 500% | 0 bps | +1 bp | +50 bps | +100 bps | +500 bps | +1000 bps | +1500 bps | +2000 bps | +3000 bps | +4000 bps | |
| Bonds | | | | | | | | | | | | | | | | | | | | | |
| AAA | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| AA | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| A | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| BBB | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| BB | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| B | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| <B: Defaulted | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| <B: Not Defaulted | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| <B: Default Status Unknown | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| NR | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| Bonds Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 1M | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| 3M | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| 6M | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| 9M | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| 1Y | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| 2Y | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| 3Y | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| 5Y | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| 7Y | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| 10Y | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| 15Y | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| 20Y | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| 30Y | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| Bonds Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Loans | | | | | | | | | | | | | | | | | | | | | |
| AAA | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| AA | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| A | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| BBB | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| BB | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| B | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| <B: Defaulted | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| <B: Not Defaulted | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| <B: Default Status Unknown | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| NR | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| Loans Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 1M | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| 3M | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| 6M | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| 9M | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| 1Y | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| 2Y | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| 3Y | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| 5Y | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| 7Y | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| 10Y | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| 15Y | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| 20Y | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| 30Y | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| Loans Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Single Name CDS | | | | | | | | | | | | | | | | | | | | | |
| AAA | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| AA | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| A | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| BBB | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| BB | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| B | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| <B: Defaulted | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| <B: Not Defaulted | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| <B: Default Status Unknown | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| NR | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| Single Name CDS Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 1M | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| 3M | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| 6M | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| 9M | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| 1Y | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| 2Y | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| 3Y | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| 5Y | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |
| 7Y | | | | \$0 | | | | | | | | \$0 | \$0 | | | | | | | | |

| | MV* (\$MM) | Notional (\$MM) | CS01 (\$K/+1 bp spread widening) | Profit/(Loss) in \$K from a Relative (%) Widening in Spreads | | | | | | | Profit/(Loss) in \$K from an Absolute Widening in Spreads (bps) | | | | | | | | | | | | |
|------------------------------|------------|-----------------|----------------------------------|--|-----|------|------|------|------|------|---|-------|---------|----------|----------|-----------|-----------|-----------|-----------|-----------|-----|-----|-----|
| | | | | 0% | 50% | 100% | 200% | 300% | 400% | 500% | 0 bps | +1 bp | +50 bps | +100 bps | +500 bps | +1000 bps | +1500 bps | +2000 bps | +3000 bps | +4000 bps | | | |
| 10Y | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| 15Y | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| 20Y | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| 30Y | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| Single Name CDS Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Loan CDS | | | | | | | | | | | | | | | | | | | | | | | |
| AAA | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| AA | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| A | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| BBB | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| BB | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
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| <B: Defaulted | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| <B: Not Defaulted | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| <B: Default Status Unknown | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| NR | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| Loan CDS Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 1M | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| 3M | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| 6M | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| 9M | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| 1Y | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| 2Y | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| 3Y | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| 5Y | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| 7Y | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| 10Y | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| 15Y | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| 20Y | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| 30Y | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| Loan CDS Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Covered Bonds | | | | | | | | | | | | | | | | | | | | | | | |
| AAA | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| AA | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| A | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| BBB | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| BB | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| B | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| <B: Defaulted | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| <B: Not Defaulted | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| <B: Default Status Unknown | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| NR | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| Covered Bonds Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 1M | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| 3M | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| 6M | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| 9M | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| 1Y | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| 2Y | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| 3Y | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| 5Y | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| 7Y | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| 10Y | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| 15Y | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| 20Y | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| 30Y | | | | \$0 | | | | | | | | | \$0 | \$0 | | | | | | | | | |
| Covered Bonds Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

| | MV* (\$MM) | Notional (\$MM) | CS01 (\$K/+1 bp spread widening) | Profit/(Loss) in \$K from a Relative (%) Widening in Spreads | | | | | | | Profit/(Loss) in \$K from an Absolute Widening in Spreads (bps) | | | | | | | | | | | |
|----------------------------------|------------|-----------------|----------------------------------|--|------------|------------|------------|------------|------------|------------|---|------------|------------|------------|------------|------------|------------|------------|------------|------------|------------|------------|
| | | | | 0% | 50% | 100% | 200% | 300% | 400% | 500% | 0 bps | +1 bp | +50 bps | +100 bps | +500 bps | +1000 bps | +1500 bps | +2000 bps | +3000 bps | +4000 bps | | |
| Other / Unspecified | | | | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| AAA | | | | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| AA | | | | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| A | | | | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| BBB | | | | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| BB | | | | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| B | | | | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| <B: Defaulted | | | | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| <B: Not Defaulted | | | | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| <B: Default Status Unknown | | | | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| NR | | | | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Other / Unspecified Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 1M | | | | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3M | | | | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 6M | | | | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 9M | | | | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 1Y | | | | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 2Y | | | | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3Y | | | | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
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| 7Y | | | | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 10Y | | | | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 15Y | | | | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 20Y | | | | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 30Y | | | | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Other / Unspecified Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

| | (A) | (B) | (C) | | (D) | Profit/(Loss) in \$K from a Relative (%) Widening in Spreads | | | | | | | Profit/(Loss) in \$K from an Absolute Widening in Spreads (bps) | | | | | | | | | | | | |
|--------------------------------------|------------|-----------------|------------|-----------------|----------------------------------|--|------------|------------|------------|------------|------------|------------|---|------------|------------|------------|------------|------------|------------|------------|------------|------------|------------|------------|------------|
| | MV* (\$MM) | Notional (\$MM) | MV* (\$MM) | Notional (\$MM) | CS01 (\$K/+1 bp spread widening) | 0% | 50% | 100% | 200% | 300% | 400% | 500% | 0 bps | +1 bp | +50 bps | +100 bps | +500 bps | +1000 bps | +1500 bps | +2000 bps | +3000 bps | +4000 bps | | | |
| Australia | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
| Austria | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
| Belgium | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
| Canada | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
| Cyprus | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
| Denmark | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
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| Germany | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
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| Ireland | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
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| Japan | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
| Malta | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
| Netherlands | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
| New Zealand | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
| Norway | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
| Portugal | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
| Slovakia | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
| Slovenia | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
| Spain | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
| Sweden | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
| Switzerland | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
| United Kingdom | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
| United States | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
| Other | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
| Total Advanced Economies | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Bulgaria | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
| Croatia | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
| Czech Republic | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
| Hungary | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
| Iceland | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
| Latvia | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
| Lithuania | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
| Poland | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
| Romania | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
| Russia | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
| Ukraine | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
| Other | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
| Emerging Europe | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Argentina | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
| Brazil | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
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| Colombia | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
| Mexico | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
| Panama | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
| Peru | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
| Venezuela | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
| Other | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | | | |
| Latin America & Caribbean | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

| | (A) | (B) | (C) | (D) | Profit/(Loss) in \$K from a Relative (%) Widening in Spreads | | | | | | | Profit/(Loss) in \$K from an Absolute Widening in Spreads (bps) | | | | | | | | | | | |
|-----------------------------------|------------|-----------------|------------|-----------------|--|------------|------------|------------|------------|------------|------------|---|------------|------------|------------|------------|------------|------------|------------|------------|------------|------------|------------|
| | MV* (\$MM) | Notional (\$MM) | MV* (\$MM) | Notional (\$MM) | CS01 (\$K/+1 bp spread widening) | 0% | 50% | 100% | 200% | 300% | 400% | 500% | 0 bps | +1 bp | +50 bps | +100 bps | +500 bps | +1000 bps | +1500 bps | +2000 bps | +3000 bps | +4000 bps | |
| China | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | |
| Hong Kong | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | |
| India | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | |
| Indonesia | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | |
| Kazakhstan | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | |
| Malaysia | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | |
| Philippines | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | |
| Singapore | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | |
| South Korea | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | |
| Taiwan | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | |
| Thailand | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | |
| Vietnam | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | |
| Other | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | |
| Asia Ex-Japan | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Bahrain | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | |
| Dubai | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | |
| Egypt | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | |
| Israel | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | |
| Jordan | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | |
| Kuwait | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | |
| Lebanon | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | |
| Qatar | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | |
| Saudi Arabia | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | |
| Turkey | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | |
| United Arab Emirates | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | |
| Other | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | |
| Middle East / North Africa | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Nigeria | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | |
| South Africa | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | |
| Other | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | |
| Sub-Saharan Africa | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Supranationals | | | | | | \$0 | | | | | | | \$0 | \$0 | | | | | | | | | |
| GLOBAL TOTAL | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

| Base Correlation Sensitivities (\$K / +1% absolute shift in base correlation) | | | | | | |
|---|------------|------------|------------|------------|------------|------------|
| CDX IG | 3Y | 5Y | 7Y | 10Y | Other | Total |
| 3% | | | | | | \$0 |
| 7% | | | | | | \$0 |
| 10% | | | | | | \$0 |
| 15% | | | | | | \$0 |
| 30% | | | | | | \$0 |
| 100% | | | | | | \$0 |
| Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

| CDX HY | 3Y | 5Y | 7Y | 10Y | Other | Total |
|--------------|------------|------------|------------|------------|------------|------------|
| 10% | | | | | | \$0 |
| 15% | | | | | | \$0 |
| 25% | | | | | | \$0 |
| 35% | | | | | | \$0 |
| 100% | | | | | | \$0 |
| Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

| CDX Other | 3Y | 5Y | 7Y | 10Y | Other | Total |
|--------------|------------|------------|------------|------------|------------|------------|
| Equity | | | | | | \$0 |
| Mezzanine | | | | | | \$0 |
| Super Senior | | | | | | \$0 |
| Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

| iTraxx Main | 3Y | 5Y | 7Y | 10Y | Other | Total |
|--------------|------------|------------|------------|------------|------------|------------|
| 3% | | | | | | \$0 |
| 6% | | | | | | \$0 |
| 9% | | | | | | \$0 |
| 12% | | | | | | \$0 |
| 22% | | | | | | \$0 |
| 100% | | | | | | \$0 |
| Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

| iTraxx XO | 3Y | 5Y | 7Y | 10Y | Other | Total |
|--------------|------------|------------|------------|------------|------------|------------|
| 10% | | | | | | \$0 |
| 15% | | | | | | \$0 |
| 25% | | | | | | \$0 |
| 35% | | | | | | \$0 |
| 100% | | | | | | \$0 |
| Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

| iTraxx Other | 3Y | 5Y | 7Y | 10Y | Other | Total |
|--------------|------------|------------|------------|------------|------------|------------|
| Equity | | | | | | \$0 |
| Mezzanine | | | | | | \$0 |
| Super Senior | | | | | | \$0 |
| Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

| Loan Indices | 3Y | 5Y | 7Y | 10Y | Other | Total |
|--------------|------------|------------|------------|------------|------------|------------|
| 8% | | | | | | \$0 |
| 15% | | | | | | \$0 |
| 30% | | | | | | \$0 |
| 100% | | | | | | \$0 |
| Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

Positions

| Index Products Only | | | |
|-----------------------|------------------------|-----------------------------|------------------------------|
| MV - longs* (\$MM) | MV - shorts* (\$MM) | Notional* - longs (\$MM) | Notional* - shorts (\$MM) |
| | | | |
| | | | |
| | | | |
| | | | |
| \$0 | \$0 | \$0 | \$0 |

| MV - longs* (\$MM) | MV - shorts* (\$MM) | Notional* - longs (\$MM) | Notional* - shorts (\$MM) |
|-----------------------|------------------------|-----------------------------|------------------------------|
| | | | |
| | | | |
| | | | |
| | | | |
| \$0 | \$0 | \$0 | \$0 |

| MV - longs* (\$MM) | MV - shorts* (\$MM) | Notional* - longs (\$MM) | Notional* - shorts (\$MM) |
|-----------------------|------------------------|-----------------------------|------------------------------|
| | | | |
| | | | |
| | | | |
| \$0 | \$0 | \$0 | \$0 |

| MV - longs* (\$MM) | MV - shorts* (\$MM) | Notional* - longs (\$MM) | Notional* - shorts (\$MM) |
|-----------------------|------------------------|-----------------------------|------------------------------|
| | | | |
| | | | |
| | | | |
| \$0 | \$0 | \$0 | \$0 |

| MV - longs* (\$MM) | MV - shorts* (\$MM) | Notional* - longs (\$MM) | Notional* - shorts (\$MM) |
|-----------------------|------------------------|-----------------------------|------------------------------|
| | | | |
| | | | |
| | | | |
| \$0 | \$0 | \$0 | \$0 |

| MV - longs* (\$MM) | MV - shorts* (\$MM) | Notional* - longs (\$MM) | Notional* - shorts (\$MM) |
|-----------------------|------------------------|-----------------------------|------------------------------|
| | | | |
| | | | |
| | | | |
| \$0 | \$0 | \$0 | \$0 |

| MV - longs* (\$MM) | MV - shorts* (\$MM) | Notional* - longs (\$MM) | Notional* - shorts (\$MM) |
|-----------------------|------------------------|-----------------------------|------------------------------|
| | | | |
| | | | |
| | | | |
| \$0 | \$0 | \$0 | \$0 |

Positions

| Bespoke Products Only | | | |
|-----------------------|------------------------|-----------------------------|------------------------------|
| MV - longs* (\$MM) | MV - shorts* (\$MM) | Notional* - longs (\$MM) | Notional* - shorts (\$MM) |
| | | | |
| | | | |
| | | | |
| | | | |
| \$0 | \$0 | \$0 | \$0 |

| MV - longs* (\$MM) | MV - shorts* (\$MM) | Notional* - longs (\$MM) | Notional* - shorts (\$MM) |
|-----------------------|------------------------|-----------------------------|------------------------------|
| | | | |
| | | | |
| | | | |
| \$0 | \$0 | \$0 | \$0 |

| MV - longs* (\$MM) | MV - shorts* (\$MM) | Notional* - longs (\$MM) | Notional* - shorts (\$MM) |
|-----------------------|------------------------|-----------------------------|------------------------------|
| | | | |
| | | | |
| | | | |
| \$0 | \$0 | \$0 | \$0 |

| MV - longs* (\$MM) | MV - shorts* (\$MM) | Notional* - longs (\$MM) | Notional* - shorts (\$MM) |
|-----------------------|------------------------|-----------------------------|------------------------------|
| | | | |
| | | | |
| | | | |
| \$0 | \$0 | \$0 | \$0 |

| MV - longs* (\$MM) | MV - shorts* (\$MM) | Notional* - longs (\$MM) | Notional* - shorts (\$MM) |
|-----------------------|------------------------|-----------------------------|------------------------------|
| | | | |
| | | | |
| | | | |
| \$0 | \$0 | \$0 | \$0 |

| MV - longs* (\$MM) | MV - shorts* (\$MM) | Notional* - longs (\$MM) | Notional* - shorts (\$MM) |
|-----------------------|------------------------|-----------------------------|------------------------------|
| | | | |
| | | | |
| | | | |
| \$0 | \$0 | \$0 | \$0 |

| MV - longs* (\$MM) | MV - shorts* (\$MM) | Notional* - longs (\$MM) | Notional* - shorts (\$MM) |
|-----------------------|------------------------|-----------------------------|------------------------------|
| | | | |
| | | | |
| | | | |
| \$0 | \$0 | \$0 | \$0 |

Table A Single name products (bonds, loans, single name CDS) without decomposition into single name equivalents

| Single name Products | Corporate Credit-Advanced Economies | | | | | | Corporate Credit-Emerging Markets | | | | | |
|----------------------------|-------------------------------------|---------------------|------------------|--------------------------|---------------------------|-----------------------|-----------------------------------|---------------------|------------------|--------------------------|---------------------------|-----------------------|
| | MV - longs* (\$MM) | MV - shorts* (\$MM) | MV - net* (\$MM) | Notional* - longs (\$MM) | Notional* - shorts (\$MM) | Notional - net (\$MM) | MV - longs* (\$MM) | MV - shorts* (\$MM) | MV - net* (\$MM) | Notional* - longs (\$MM) | Notional* - shorts (\$MM) | Notional - net (\$MM) |
| AAA | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| AA | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| A | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| BBB | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| BB | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| B | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| <B: Defaulted | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| <B: Not Defaulted | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| <B: Default Status Unknown | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| NR | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| Single Name Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

Table B Index Products: Total before decomposition into underlying single name exposures

| Index Products | Indices | | | | | | Index Tranches | | | | | | Index Options | | | | | | Bespoke | | | | | |
|-----------------------------|--------------------|---------------------|------------------|--------------------------|---------------------------|-----------------------|--------------------|---------------------|------------------|--------------------------|---------------------------|-----------------------|--------------------|---------------------|------------------|--------------------------|---------------------------|-----------------------|--------------------|---------------------|------------------|--------------------------|---------------------------|-----------------------|
| | MV - longs* (\$MM) | MV - shorts* (\$MM) | MV - net* (\$MM) | Notional* - longs (\$MM) | Notional* - shorts (\$MM) | Notional - net (\$MM) | MV - longs* (\$MM) | MV - shorts* (\$MM) | MV - net* (\$MM) | Notional* - longs (\$MM) | Notional* - shorts (\$MM) | Notional - net (\$MM) | MV - longs* (\$MM) | MV - shorts* (\$MM) | MV - net* (\$MM) | Notional* - longs (\$MM) | Notional* - shorts (\$MM) | Notional - net (\$MM) | MV - longs* (\$MM) | MV - shorts* (\$MM) | MV - net* (\$MM) | Notional* - longs (\$MM) | Notional* - shorts (\$MM) | Notional - net (\$MM) |
| CDX IG | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| CDX HY | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| CDX Other | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| ITraxx Main | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| ITraxx XO | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| ITraxx Other | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| Loan Indices | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| Index Products Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

| Other / Unspecified | Corporate Credit-Advanced Economies | | | | | | Corporate Credit-Emerging Markets | | | | | |
|----------------------------|-------------------------------------|---------------------|------------------|--------------------------|---------------------------|-----------------------|-----------------------------------|---------------------|------------------|--------------------------|---------------------------|-----------------------|
| | MV - longs* (\$MM) | MV - shorts* (\$MM) | MV - net* (\$MM) | Notional* - longs (\$MM) | Notional* - shorts (\$MM) | Notional - net (\$MM) | MV - longs* (\$MM) | MV - shorts* (\$MM) | MV - net* (\$MM) | Notional* - longs (\$MM) | Notional* - shorts (\$MM) | Notional - net (\$MM) |
| AAA | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| AA | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| A | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| BBB | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| BB | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| B | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| <B: Defaulted | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| <B: Not Defaulted | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| <B: Default Status Unknown | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| NR | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| Other Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

Memorandum Tables

Memorandum Single name products (bonds, loans, single name CDS) and underlying equivalent single name exposures from decomposition of all other products

| Single name and decomposed/unbundled exposures | Corporate Credit-Advanced Economies | | | | | | Corporate Credit-Emerging Markets | | | | | |
|--|-------------------------------------|---------------------|------------------|--------------------------|---------------------------|-----------------------|-----------------------------------|---------------------|------------------|--------------------------|---------------------------|-----------------------|
| | MV - longs* (\$MM) | MV - shorts* (\$MM) | MV - net* (\$MM) | Notional* - longs (\$MM) | Notional* - shorts (\$MM) | Notional - net (\$MM) | MV - longs* (\$MM) | MV - shorts* (\$MM) | MV - net* (\$MM) | Notional* - longs (\$MM) | Notional* - shorts (\$MM) | Notional - net (\$MM) |
| AAA | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| AA | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| A | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| BBB | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| BB | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| B | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| <B: Defaulted | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| <B: Not Defaulted | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| <B: Default Status Unknown | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| NR | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| Single Name Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

Memorandum Single name products (bonds, loans, single name CDS) and underlying equivalent single name exposures from decomposition of non-tranched index products (i.e. indices and index options only)

| Single name exposures and unbundled indices | Corporate Credit-Advanced Economies | | | | | | Corporate Credit-Emerging Markets | | | | | |
|---|-------------------------------------|---------------------|------------------|--------------------------|---------------------------|-----------------------|-----------------------------------|---------------------|------------------|--------------------------|---------------------------|-----------------------|
| | MV - longs* (\$MM) | MV - shorts* (\$MM) | MV - net* (\$MM) | Notional* - longs (\$MM) | Notional* - shorts (\$MM) | Notional - net (\$MM) | MV - longs* (\$MM) | MV - shorts* (\$MM) | MV - net* (\$MM) | Notional* - longs (\$MM) | Notional* - shorts (\$MM) | Notional - net (\$MM) |
| AAA | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| AA | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| A | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| BBB | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| BB | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| B | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| <B: Defaulted | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| <B: Not Defaulted | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| <B: Default Status Unknown | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| NR | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| Unbundled Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

Memorandum Remaining Index Products reported in Table B that were not decomposed into equivalent single name exposures (i.e. not included in Tables D or E)

| Index Products that were not unbundled | Indices | | | | | | Index Tranches | | | | | | Index Options | | | | | | Bespoke | | | | | |
|--|--------------------|---------------------|------------------|--------------------------|---------------------------|-----------------------|--------------------|---------------------|------------------|--------------------------|---------------------------|-----------------------|--------------------|---------------------|------------------|--------------------------|---------------------------|-----------------------|--------------------|---------------------|------------------|--------------------------|---------------------------|-----------------------|
| | MV - longs* (\$MM) | MV - shorts* (\$MM) | MV - net* (\$MM) | Notional* - longs (\$MM) | Notional* - shorts (\$MM) | Notional - net (\$MM) | MV - longs* (\$MM) | MV - shorts* (\$MM) | MV - net* (\$MM) | Notional* - longs (\$MM) | Notional* - shorts (\$MM) | Notional - net (\$MM) | MV - longs* (\$MM) | MV - shorts* (\$MM) | MV - net* (\$MM) | Notional* - longs (\$MM) | Notional* - shorts (\$MM) | Notional - net (\$MM) | MV - longs* (\$MM) | MV - shorts* (\$MM) | MV - net* (\$MM) | Notional* - longs (\$MM) | Notional* - shorts (\$MM) | Notional - net (\$MM) |
| CDX IG | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| CDX HY | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| CDX Other | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| ITraxx Main | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| ITraxx XO | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| ITraxx Other | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| Loan Indices | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| Index Products Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

Memorandum Remaining Other Products reported in the Table C that were not decomposed into equivalent single name exposures (i.e. not included in Table D)

| Other / Unspecified that were not unbundled | Corporate Credit-Advanced Economies | | | | | | Corporate Credit-Emerging Markets | | | | | |
|---|-------------------------------------|---------------------|------------------|--------------------------|---------------------------|-----------------------|-----------------------------------|---------------------|------------------|--------------------------|---------------------------|-----------------------|
| | MV - longs* (\$MM) | MV - shorts* (\$MM) | MV - net* (\$MM) | Notional* - longs (\$MM) | Notional* - shorts (\$MM) | Notional - net (\$MM) | MV - longs* (\$MM) | MV - shorts* (\$MM) | MV - net* (\$MM) | Notional* - longs (\$MM) | Notional* - shorts (\$MM) | Notional - net (\$MM) |
| AAA | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| AA | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| A | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| BBB | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| BB | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| B | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| <B: Defaulted | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| <B: Not Defaulted | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| <B: Default Status Unknown | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| NR | | | \$0 | | | \$0 | | | \$0 | | | \$0 |
| Other Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

| Sector | GICS Code | Industry Group | Carry Value (\$MM) | | | | | | |
|--------------------------------------|-------------|-----------------------------------|--------------------|---------------|----------------|-------------------------|------------------|-----------------------|-----|
| | | | Global | United States | Western Europe | Other Developed Markets | Emerging Markets | Unspecified Geography | |
| Energy | 1010 | Energy | \$0 | | | | | | |
| Materials | 1510 | Materials | \$0 | | | | | | |
| Industrials | 2010 | Capital Goods | \$0 | | | | | | |
| Industrials | 2020 | Commercial Services & Supplies | \$0 | | | | | | |
| Industrials | 2030 | Transportation | \$0 | | | | | | |
| Industrials | 20 | Unspecified | \$0 | | | | | | |
| Industrials | 20 | Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Consumer Discretionary | 2510 | Automobiles & Components | \$0 | | | | | | |
| Consumer Discretionary | 2520 | Consumer Durables & Apparel | \$0 | | | | | | |
| Consumer Discretionary | 2530 | Consumer Services | \$0 | | | | | | |
| Consumer Discretionary | 2540 | Media | \$0 | | | | | | |
| Consumer Discretionary | 2550 | Retailing | \$0 | | | | | | |
| Consumer Discretionary | 25 | Unspecified | \$0 | | | | | | |
| Consumer Discretionary | 25 | Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Consumer Staples | 3010 | Food & Staples Retailing | \$0 | | | | | | |
| Consumer Staples | 3020 | Food, Beverage & Tobacco | \$0 | | | | | | |
| Consumer Staples | 3030 | Household & Personal Products | \$0 | | | | | | |
| Consumer Staples | 30 | Unspecified | \$0 | | | | | | |
| Consumer Staples | 30 | Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Health Care | 3510 | Health Care Equipment & Svcs | \$0 | | | | | | |
| Health Care | 3520 | Pharma., Bio. & Life Sciences | \$0 | | | | | | |
| Health Care | 35 | Unspecified | \$0 | | | | | | |
| Health Care | 35 | Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Financials (excl Real Estate) | 4010 | Banks | \$0 | | | | | | |
| Financials (excl Real Estate) | 4020 | Diversified Financials | \$0 | | | | | | |
| Financials (excl Real Estate) | 4030 | Insurance | \$0 | | | | | | |
| Financials (excl Real Estate) | | Unspecified | \$0 | | | | | | |
| Financials (excl Real Estate) | | Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Real Estate | 4040 | Core/Existing: Office | \$0 | | | | | | |
| Real Estate | 4040 | Core/Existing: Retail | \$0 | | | | | | |
| Real Estate | 4040 | Core/Existing: Multi-Family | \$0 | | | | | | |
| Real Estate | 4040 | Core/Existing: Hotel | \$0 | | | | | | |
| Real Estate | 4040 | Core/Existing: Other | \$0 | | | | | | |
| Real Estate | 4040 | Opportunistic / Development | \$0 | | | | | | |
| Real Estate | 4040 | Unspecified | \$0 | | | | | | |
| Real Estate | 4040 | Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Information Technology | 4510 | Software & Services | \$0 | | | | | | |
| Information Technology | 4520 | Technology Hardware & Equipment | \$0 | | | | | | |
| Information Technology | 4530 | Semicondt. & Semicondt. Equip. | \$0 | | | | | | |
| Information Technology | 45 | Unspecified | \$0 | | | | | | |
| Information Technology | 45 | Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Telecommunication | 5010 | Telecommunication Services | \$0 | | | | | | |
| Utilities | 5510 | Utilities | \$0 | | | | | | |
| Unspecified Sector/Industry | N/A | Minority Interest in Hedge Funds | \$0 | | | | | | |
| Unspecified Sector/Industry | N/A | Fund Seed Capital | \$0 | | | | | | |
| Unspecified Sector/Industry | N/A | Infrastructure Funds | \$0 | | | | | | |
| Unspecified Sector/Industry | N/A | Other Unspecified Sector/Industry | \$0 | | | | | | |
| Unspecified Sector / Industry | N/A | Total | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Funded Total | | | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Unfunded commitments (\$MM) | | | \$0 | | | | | | |

| Sector | GICS Code | Industry Group | Fair Value (\$MM) | | | | |
|--------------------------------------|-------------|---|-------------------|---------------|------|--------|------|
| | | | Global | United States | | Non-US | |
| | | | | Equity | Debt | Equity | Debt |
| Energy | 1010 | Energy | \$0 | | | | |
| Materials | 1510 | Materials | \$0 | | | | |
| Industrials | 2010 | Capital Goods | \$0 | | | | |
| Industrials | 2020 | Commercial Services & Supplies | \$0 | | | | |
| Industrials | 2030 | Transportation | \$0 | | | | |
| Industrials | 20 | Unspecified | \$0 | | | | |
| Industrials | 20 | Total | \$0 | \$0 | \$0 | \$0 | \$0 |
| Consumer Discretionary | 2510 | Automobiles & Components | \$0 | | | | |
| Consumer Discretionary | 2520 | Consumer Durables & Apparel | \$0 | | | | |
| Consumer Discretionary | 2530 | Consumer Services | \$0 | | | | |
| Consumer Discretionary | 2540 | Media | \$0 | | | | |
| Consumer Discretionary | 2550 | Retailing | \$0 | | | | |
| Consumer Discretionary | 25 | Unspecified | \$0 | | | | |
| Consumer Discretionary | 25 | Total | \$0 | \$0 | \$0 | \$0 | \$0 |
| Consumer Staples | 3010 | Food & Staples Retailing | \$0 | | | | |
| Consumer Staples | 3020 | Food, Beverage & Tobacco | \$0 | | | | |
| Consumer Staples | 3030 | Household & Personal Products | \$0 | | | | |
| Consumer Staples | 30 | Unspecified | \$0 | | | | |
| Consumer Staples | 30 | Total | \$0 | \$0 | \$0 | \$0 | \$0 |
| Health Care | 3510 | Health Care Equipment & Svcs | \$0 | | | | |
| Health Care | 3520 | Pharma., Bio. & Life Sciences | \$0 | | | | |
| Health Care | 35 | Unspecified | \$0 | | | | |
| Health Care | 35 | Total | \$0 | \$0 | \$0 | \$0 | \$0 |
| Financials (excl Real Estate) | 4010 | Banks | \$0 | | | | |
| Financials (excl Real Estate) | 4020 | Diversified Financials | \$0 | | | | |
| Financials (excl Real Estate) | 4030 | Insurance | \$0 | | | | |
| Financials (excl Real Estate) | | Unspecified | \$0 | | | | |
| Financials (excl Real Estate) | | Total | \$0 | \$0 | \$0 | \$0 | \$0 |
| Real Estate | 4040 | Core/Existing: Office | \$0 | | | | |
| Real Estate | 4040 | Core/Existing: Retail | \$0 | | | | |
| Real Estate | 4040 | Core/Existing: Multi-Family | \$0 | | | | |
| Real Estate | 4040 | Core/Existing: Hotel | \$0 | | | | |
| Real Estate | 4040 | Core/Existing: Other | \$0 | | | | |
| Real Estate | 4040 | Opportunistic / Development | \$0 | | | | |
| Real Estate | 4040 | Unspecified | \$0 | | | | |
| Real Estate | 4040 | Total | \$0 | \$0 | \$0 | \$0 | \$0 |
| Information Technology | 4510 | Software & Services | \$0 | | | | |
| Information Technology | 4520 | Technology Hardware & Equipment | \$0 | | | | |
| Information Technology | 4530 | Semicondt. & Semicondt. Equip. | \$0 | | | | |
| Information Technology | 45 | Unspecified | \$0 | | | | |
| Information Technology | 45 | Total | \$0 | \$0 | \$0 | \$0 | \$0 |
| Telecommunication | 5010 | Telecommunication Services | \$0 | | | | |
| Utilities | 5510 | Utilities | \$0 | | | | |
| Tax Credits | N/A | Section 42 Housing Credits | \$0 | | | | |
| Tax Credits | N/A | Section 45 Alternative Energy Investments | \$0 | | | | |
| Tax Credits | N/A | Other Tax Credits | \$0 | | | | |
| Tax Credits | N/A | Total | \$0 | \$0 | \$0 | \$0 | \$0 |
| BOLI, COLI, and Stable Value Wraps | N/A | BOLI, COLI, and Stable Value Wraps | \$0 | | | | |
| Unspecified Sector/Industry | N/A | Other Unspecified Sector/Industry | \$0 | | | | |
| Total | | | \$0 | \$0 | \$0 | \$0 | \$0 |