

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)

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Check: \$0.0000

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

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Check: \$0.0000

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

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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	\$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	\$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	\$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

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

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

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

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
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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

		MATURITY													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

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

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

EXPIRY	Total Latam & Caribbean														
	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

EXPIRY	Total Asia Ex-Japan														
	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

EXPIRY	Total ME/N. Africa														
	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

EXPIRY	Total Sub-Saharan Africa														
	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																					\$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	\$0	\$0	\$0	\$0

Gamma (\$MM / +1%)

Total Gamma																						0
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Vega (\$MM / +1 vol pt)

Total Vega																						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
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Vega (\$MM / +1 vol pt)

Total Vega																	0
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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
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Vega (\$MM / +1 vol pt)

Total Vega					0		0
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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						\$0.00					
	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						\$0.00					
	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						\$0.00					
	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			
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)
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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													
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			
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		

	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	\$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	\$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	\$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	\$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	\$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	
Indices																					
CDX EM				\$0										\$0	\$0						
CDX Latam Corp				\$0										\$0	\$0						
CDX Other				\$0										\$0	\$0						
iTraxx Asia IG				\$0										\$0	\$0						
iTraxx Asia HY				\$0										\$0	\$0						
iTraxx CEEMEA Corp				\$0										\$0	\$0						
iTraxx Other				\$0										\$0	\$0						
Loan Indices				\$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
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	\$0	\$0	\$0
Index Tranches																					
CDX EM				\$0										\$0	\$0						
CDX Latam Corp				\$0										\$0	\$0						
CDX Other				\$0										\$0	\$0						
iTraxx Asia IG				\$0										\$0	\$0						
iTraxx Asia HY				\$0										\$0	\$0						
iTraxx CEEMEA Corp				\$0										\$0	\$0						
iTraxx Other				\$0										\$0	\$0						
Loan Indices				\$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
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						
Index Tranches Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Index Options																					
CDX EM				\$0										\$0	\$0						
CDX Latam Corp				\$0										\$0	\$0						
CDX Other				\$0										\$0	\$0						
iTraxx Asia IG				\$0										\$0	\$0						
iTraxx Asia HY				\$0										\$0	\$0						
iTraxx CEEMEA Corp				\$0										\$0	\$0						
iTraxx Other				\$0										\$0	\$0						
Loan Indices				\$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
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						
Index Options Total	\$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										
Estonia						\$0							\$0	\$0										
Finland						\$0							\$0	\$0										
France						\$0							\$0	\$0										
Germany						\$0							\$0	\$0										
Greece						\$0							\$0	\$0										
Ireland						\$0							\$0	\$0										
Italy						\$0							\$0	\$0										
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
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
Argentina						\$0							\$0	\$0										
Brazil						\$0							\$0	\$0										
Chile						\$0							\$0	\$0										
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

	(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