	FR Y-14Q: Tradi	FR Y-14Q: Trading, PE and Other Fair Value Assets Schedules										
Institution Name:	Firm Name											
Effective Date:												
Date of Data Submission:												

Printed: 9/4/2014

Effective date: Submission Date

Gamma Vega Profit/(Loss) from % Change in Country Equity Prices (\$MM) Vega (\$MM / +1 vol pt) (SMM / (\$MM / +1 Delta Error (\$MM) -50% Total 1M 6M 9M 2Y 10Y 15Y 207 Country +1%) vol pt) Check Australia \$0 0.0 0.00 Austria \$0 0.0 0.00 \$0 \$0 0.0 0.00 Belgium Canada 0.0 0.00 0.0 \$0 0.00 Denmark Finland \$0 0.0 0.00 France \$0 0.0 0.00 Germany 0.0 0.00 \$0 0.0 0.00 Greece Ireland \$0 \$0 0.0 0.00 0.0 0.00 Italy \$0 Japan 0.0 0.00 Netherlands \$0 0.0 0.00 New Zealand \$0 0.0 0.00 Norway \$0 0.0 0.00 \$0 Portugal 0.0 0.00 Spain \$0 0.0 0.00 Sweden \$0 0.0 0.00 Switzerland \$0 0.0 0.00 United Kingdom 0.0 0.00 \$0 United States 0.0 0.00 Euro Stoxx 50 Index \$0 \$0 0.0 0.00 Stoxx Europe 600 Index 0.0 0.00 Other Cross-Country Indices \$0 0.0 0.00 Other Advanced Economies 0.0 0.00 Advanced Economies 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 0.00 Bulgaria 0.0 0.00 Czech Republic \$0 0.0 0.00 \$0 Hungary 0.0 0.00 Poland \$0 0.0 0.00 Russia 0.0 0.00 \$0 \$0 \$0 Ukraine 0.0 0.00 MSCI EM Eastern Europe 0.0 0.00 Other Cross-Country Indices \$0 0.0 0.00 Other Emerging Europe 0.0 0.00 Emerging Europe 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 0.00 Argentina \$0 \$0 0.0 0.00 Brazil 0.0 0.00 Chile \$0 0.0 0.00 \$0 \$0 Mexico 0.0 0.00 MSCI EM Latin America Index 0.0 0.00 Other Cross-Country Indices \$0 \$0 0.0 0.00 Other Latam & Caribbean 0.0 0.00 0.0 0.0 0.0 Latam & Caribbean Total \$0 \$0 0.0 0.0 0.0 0.0 0.00 China 0.0 0.00 Hong Kong \$0 \$0 0.0 0.00 India 0.0 0.00 Indonesia \$0 0.0 0.00 Malaysia \$0 0.0 0.00 Philippines \$0 0.0 0.00 \$0 0.0 0.00 Singapore South Korea \$0 0.0 0.00 Taiwan \$0 \$0 0.0 0.00 MSCI EM Asia Index 0.0 0.00 Other Cross-Country Indices \$0 0.0 0.00 Other Asia Ex-Japan 0.0 0.00 Asia Ex-Japan Total \$0 \$0 0.0 0.00

		Gamma	Vega	Prof	it/(Loss) fror	n % Change i	n Country Ed	quity Price	s (\$MM	1)							Vega (\$MN	1 / +1 vol pt)							1
	Delta	(\$MM /	(\$MM / +1																						Error
Country	(\$MM)	+1%)	vol pt)	-50%	-40%	-35%	-30%	-20%	0%		Total	1M	3M	6M	9M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	Check
Israel									\$0		0.0														0.00
Turkey									\$0		0.0														0.00
Other Cross-Country Indices									\$0		0.0														0.00
Other Middle East/N. Africa									\$0		0.0														0.00
Middle East/N. Africa 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	0.00
		•			•	•						•													2
South Africa									\$0		0.0														0.00
Other Cross-Country Indices									\$0		0.0														0.00
Other Sub-Saharan Africa									\$0		0.0														0.00
Sub-Saharan Africa 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	0.00
																									_
MSCI All Country World Index (ACWI)									\$0		0.0														0.00
MSCI EAFE Index									\$0		0.0														0.00
MSCI EM Index									\$0		0.0														0.00
MSCI EMEA Index									\$0		0.0														0.00
MSCI World Index									\$0		0.0														0.00
Other Cross-Country Indices									\$0		0.0														0.00
Cross-Regional 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	0.0	0.0	0.0	0.0	0.0	0.00
GLOBAL TOTAL	\$0	0.0	0.0	\$0	ŚO	\$0	\$0	\$0	\$0	\$0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.00

Please select how volatility changes are expressed:

Relative % change in Volatility

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

				% CHANGE IN	I SPOT VALUE			
		-50%	-40%	-35%	-30%	-20%	0%	
7								
>								
NGEIN	0%						\$0	
<u> </u>	15%							
¥	30%							
동	60%							
%								

Vega post vol shock (at 0 spot shock) (\$MM / +1% relative)
-

Delta post spot sho	ock (at 0 v	ol shock) (\$N	ИM)										
						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)

							Unspecified	
Region	1Y	2Y	3Y	5Y	7Y	10Y	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

					-	Cı	urrency1 wes	kening agains	t Currency?		- Currency1 s	tranathanina	against Curre	ncv2		
		Delta	Gamma				\$MN	/ Profit/(Loss)	From % Char	nge in S	ot Price in Cu	rrency2/Curr	ency1	icyz		
Currency 1	Currency 2	(\$MM)	(\$MM / +1%)		-30%	-25%	-20%	-15%	-10%	0%	10%	15%	20%	25%	30%	
										\$0 \$0						
										\$0						
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										\$0						
										\$0						

\$0

OTHER

USD

FX Lognormal Vega (\$K / +1 vol pt)

Currency 1	Currency 2	1M	3M	6M	9M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	Total
															\$0.00
															\$0.00
															\$0.00
															\$0.00 \$0.00
															\$0.00
															\$0.00
															\$0.00
															\$0.00
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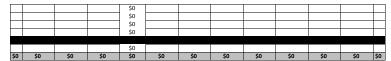
Effective Date: Submission Date:

							MATU	JRITY						
DV01 (\$K / -1 bp)	1M	3M	6M	9M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	Total
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

	\$MM 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			
					r					r		Ξ		
				\$0										
				\$0										
				\$0								Т		
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				\$0								Т		
0	\$0	\$0	\$0	ŚO	\$0	\$0	\$0	\$0	\$0	\$0	\$0	3		

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

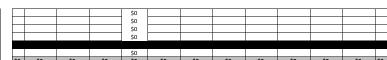
OIS Basis Im Basis 3m Basis 6m Basis 12m Basis Other Basis							0.00
1m Basis							0.00
3m Basis							0.00
6m Basis							0.00
12m Basis							0.00
Other Basis							0.00



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





CHF Directional Risks

Governments														0.00
Agencies Municipals														0.00
Municipals														0.00
Swaps / Discounting Curve Instruments shocked by MV**														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

CHF Basis Risks (Do not include the swap/dis	counting curv	e specified ab	ove)						
OIS Basis									0.00
1m Basis									0.00
3m Basis									0.00
6m Basis									0.00
12m Basis									0.00
Other Basis									0.00

					\$0 \$0 \$0								
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DKK Directional Risks Governments Agencies

6m Basis

12m Basis

Other Basis

Municipals														0.00
Swaps / Discounting Curve														0.00
Instruments shocked by MV**														0.00
Other														0.00
Total Directional	•	^	_	•	•	_	•	•	_	•	_	^	•	^
Total Directional	U	U	U	U	U	U	U	U	U	U	U	U	U	U
DKK Basis Risks (Do not include the swap/di	scounting curv	e specified ab	ove)	0	0	U	U		U	U				0.00
DKK Basis Risks (Do not include the swap/dis	scounting curv	e specified ab	ove)	0	0	U	U	0	•	U	•	0		0.00
DKK Basis Risks (Do not include the swap/di OIS Basis 1m Basis	scounting curv	e specified ab	ove)	U	U	U	U	U	0	U			0	0.00
DKK Basis Risks (Do not include the swap/dis	scounting curv	e specified ab	ove)	0	0		0			0				

\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
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0.00

Effective Date: Submission Date:

							МДТІ	JRITY										¢n.	IM P/(I) from	a Parallel N	Nove in Rates	(bps)			
DV01 (\$K / -1 bp)	1M	3M	6M	9M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	Total	-200 bps	-100 bps	-50 bps	0 bps	+50 bps	+100 bps	1	+200 bps	+300 bps	+400 bps	+500 bps
UR Directional Risks																									
Governments: Austria														0.00				\$0							
Governments: Belgium														0.00				\$0							
Governments: Finland														0.00				\$0							
Governments: France Governments: Germany														0.00				\$0 \$0							
Governments: Greece	-													0.00				\$0	-						
Governments: Ireland														0.00				\$0							
Governments: Italy														0.00				\$0							
Governments: Netherlands														0.00				\$0							
Governments: Portugal														0.00				\$0							
Governments: Spain														0.00				\$0							
Governments: Other														0.00				\$0							
Agencies														0.00				\$0							
Municipals Swaps / Discounting Curve														0.00				\$0 \$0							
Instruments shocked by MV**	-													0.00				ŞÜ							
Other														0.00				\$0							
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
EUR Basis Risks (Do not include the swa	n/discounting cur	ve snecified al	nove)																						
OIS Basis	p, albeouring car	Te specifica a	,,,,,											0.00											
1m Basis														0.00											
3m Basis														0.00											
6m Basis														0.00											
12m Basis Other Basis														0.00											
Other Basis														0.00											
Governments Agencies Municipals Swaps / Discounting Curve														0.00 0.00 0.00 0.00				\$0 \$0 \$0 \$0							
Instruments shocked by MV**														0.00											
Other		0		0	0	0		0		0			0	0.00	\$0 \$0	\$0	ćo.	\$0	ćo.	ćo.	ćo	ćo	ćo	ćo	\$0
Total Directional	0	U	0	U	U	U	0	U	0	U	0	0	U	0	\$0 \$0	\$ 0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
GBP Basis Risks (Do not include the swa OIS Basis	p/discounting cur	ve specified al	oove)											0.00											
1m Basis														0.00											
3m Basis														0.00											
6m Basis														0.00											
12m Basis														0.00											
Other Basis														0.00											
JPY Directional Risks		1	1	1	1	1	1	1	1		1	1		0.00		1	1	40	1				1		1
Governments Agencies		1	1	1	1					_	1			0.00				\$0 \$0							1
Municipals	-	1			1	1			 					0.00	- 			\$0 \$0							
Swaps / Discounting Curve		1		1	1	1								0.00				\$0							
Instruments shocked by MV**				<u> </u>										0.00					·						
Other				1										0.00				\$0							
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
IPY Basis Risks (Do not include the swap	/discounting curv	e specified ab	ove)																						
OIS Basis														0.00											
1m TIBOR Basis										_				0.00											
3m TIBOR Basis 6m TIBOR Basis				1						-				0.00											
	1	11	II.	1					1	1															
12m TIBOR Basis														0.00											

6m LIBOR Basis 12m LIBOR Basis Other Basis

0.00

Effective Date: Submission Date:

								JRITY				1									love in Rates				
V01 (\$K / -1 bp)	1M	3M	6M	9M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	Total	-200 bps	-100 bps	-50 bps	0 bps	+50 bps	+100 bps	+150 bps	+200 bps	+300 bps	+400 bps	+500 bp
K Directional Risks																									
overnments														0.00				\$0							
gencies														0.00				\$0							
lunicipals														0.00				\$0							
waps / Discounting Curve														0.00				\$0							
nstruments shocked by MV**														0.00											
Other												<u> </u>		0.00		4-		\$0		4-	4-	4-	4-	4-	
tal 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
OK Basis Risks (Do not include the swap	discounting cu	ve specified a	bove)																						
IS Basis														0.00											
m Basis														0.00											
m Basis m Basis														0.00											
m Basis 2m Basis														0.00											
Other Basis	-													0.00											
Ottler basis														0.00											
D Directional Risks																									
overnments		1					1		ı					0.00			1	\$0			T	1	1		
gencies	-						1		 	+		1		0.00	 	-	1	\$0	\vdash						
funicipals		1	 				†		†		 	+		0.00			1	\$0	\vdash				-		
waps / Discounting Curve														0.00				\$0							
nstruments shocked by MV**														0.00				ΨŪ							
Other														0.00				\$0							
tal 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
D Basis Risks (Do not include the swap	/discounting cur	ve specified al	oove)																						
IS Basis	,	1	1											0.00											
m Basis														0.00											
m Basis														0.00											
														0.00											
m Basis																									
														0.00											
6m Basis 12m Basis Other Basis														0.00 0.00											
12m Basis																									
12m Basis Other Basis EK Directional Risks														0.00											1
12m Basis Other Basis K Directional Risks Governments														0.00				\$0							
12m Basis Other Basis EK Directional Risks Governments Agencies														0.00				\$0							
12m Basis Other Basis EK Directional Risks Governments Agencies Municipals														0.00 0.00 0.00 0.00				\$0 \$0							
12m Basis Other Basis EK Directional Risks Governments Agencies Municipals Swaps / Discounting Curve														0.00 0.00 0.00 0.00 0.00				\$0							
12m Basis Other Basis EK Directional Risks Governments Agencies Municipals Swaps / Discounting Curve Instruments shocked by MV**														0.00 0.00 0.00 0.00 0.00				\$0 \$0 \$0							
12m Basis Other Basis EK Directional Risks Governments Agencies Municipals Swaps / Discounting Curve Instruments shocked by MV** Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00 0.00 0.00 0.00 0.00	\$0 \$0	\$0	\$0	\$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
2m Basis Other Basis K Directional Risks Governments Igencies waps / Discounting Curve Instruments shocked by MV** Other tal Directional	•			0	0	0	0	0	0	0	0	0	0	0.00 0.00 0.00 0.00 0.00 0.00	\$0 \$0	\$0	\$0	\$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Zm Basis ther Basis C Directional Risks overnments gencies funicipals waps / Discounting Curve ststruments shocked by MV** ther tal Directional C Basis Risks (Do not include the swap, IS Basis	•			0	0	0	0	0	0	0	0	0	0	0.00 0.00 0.00 0.00 0.00 0.00 0.00	\$0 \$0	\$0	\$0	\$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
I2m Basis ther Basis K Directional Risks Governments Igencies Wunicipals swaps / Discounting Curve nstruments shocked by MV** Other tal Directional K Basis Risks (Do not include the swap, IS Basis Im Basis	•			0	0	0	0	0	0	0	0	0	0	0.00 0.00 0.00 0.00 0.00 0.00 0.00	\$0 \$0	\$0	\$0	\$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
12m Basis IK Directional Risks Governments Agencies Municipals swaps / Discounting Curve instruments shocked by MV** Other Ital Directional IK Basis Risks (Do not include the swap, IS Basis In Basis	•			0	0	0	0	0	0	0	0	0	0	0.00 0.00 0.00 0.00 0.00 0.00 0.00	\$0 \$0	\$0	\$0	\$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
12m Basis Other Basis K Directional Risks Sovernments Igencies Swaps / Discounting Curve Instruments shocked by MV** Other Ital Directional K Basis Risks (Do not include the swap, IDS Basis Im Basis Im Basis Im Basis Im Basis	•			0	0	0	0	0	0	0	0	0	0	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	\$0 \$0	\$0	\$0	\$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
12m Basis Other Basis K Directional Risks Sovernments Agencies Municipals Swaps / Discounting Curve Instruments shocked by MV** Other Stata Directional K Basis Risks (Do not include the swap, DIS Basis Im Basis Im Basis Im Basis Im Basis	•			0	0	0	0	0	0	0	0	0	0	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	\$0 \$0	\$0	\$0	\$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
12m Basis Other Basis K Directional Risks Sovernments Agencies Municipals siwaps / Discounting Curve instruments shocked by MV** Other Atal Directional K Basis Risks (Do not include the swap, DIS Basis Im Basis Im Basis Im Basis Im Basis	•			0	0	0	0	0	0	0	0	0	0	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	\$0 \$0	\$0	\$0	\$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
12m Basis Other Basis K Directional Risks Sovernments Agencies Wunicipals Wunicipals Warp Discounting Curve Instruments shocked by MV** Other Other K Basis Risks (Do not include the swap, DIS Basis Im Basis Im Basis Im Basis Im Basis Uther Basis Other Basis	•			0	0	0	0	0	0	0	0	0	0	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	\$0 50	\$0	\$0	\$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
12m Basis Other Basis K Directional Risks Governments Agencies Swaps / Discounting Curve Instruments shocked by MV** Other Tatal Directional K Basis Risks (Do not include the swap, 13b Basis Im Basis Im Basis Dither Basis Other Basis SD Directional Risks	•			0	0	0	0	0	0	0	0	0	0	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	\$0 \$0	\$0	Şo	\$0 \$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
12m Basis Other Basis EK Directional Risks Governments Agencies Municipals Swaps / Discounting Curve Instruments shocked by MV** Other Other Stabli Directional EK Basis Risks (Do not include the swap, DIS Basis Im Basis Em Basis Em Basis Other Basis Other Basis Other Basis Other Basis SD Directional Risks Governments	•			0	0	0	0	0	0	0	0	0	0	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	\$0 \$0	\$0	\$0	\$0 \$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
12m Basis Other Basis EK Directional Risks Governments Agencies Municipals Swaps / Discounting Curve Instruments shocked by MV** Other Other Other Basis Im Basis Im Basis Im Basis Other Basis Other Basis SD Directional Risks Governments Agencies	•			0	0	0	0	0	0	0	0	0	0	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	\$0 50	\$0	\$0	\$0 \$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
12m Basis Other Basis EK Directional Risks Governments Agencies Municipals Swaps / Discounting Curve Instruments shocked by MV** Other Other Stablibrectional EK Basis Risks (Do not include the swap, DIS Basis Im Basis Em Basis Em Basis Som Basis Other Basis Other Basis Other Basis SD Directional Risks Governments Agencies Municipals	•			0	0	0	0	0	0	0	0	0	0	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	\$0 \$0	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0	50	\$0	\$0	\$0	\$0	\$0	\$0
12m Basis Other Basis EK Directional Risks Governments Agencies Municipals Swaps / Discounting Curve Instruments shocked by MV** Other Ot	•			0	0	0	0	0	0	0	0	0	0	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 0.00	\$0 \$0	\$0	\$0	\$0 \$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	50	\$0	\$0
IZm Basis Other Basis K Directional Risks Governments Igencies Iwaps / Discounting Curve Instruments shocked by MV** Other Ital Directional K Basis Risks (Do not include the swap, ISB Basis Im Basis Im Basis Im Basis Other Basis Other Basis Other Basis Other Basis Overnments Igencies Identical Risks	•			0	0	0	0	0	0	0	0	0	0	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	\$0 \$0	\$0	Şo	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	\$0	\$0	\$0	\$0	\$0	\$0	\$0
2.7m Basis Other Basis K Directional Risks Overnments (gencies Aunicipals Value of Discounting Curve Instruments shocked by MV** Other Ital Directional K Basis Risks (Do not include the swap, JIS Basis Im Basis Im Basis Im Basis Other Basis Other Basis Other Basis Other Basis Overnments Sovernments Sovernments Sovernments Sovernments Sovernments shocked by MV**	•			0	0	0	0	0	0	0	0	0	0	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 0.00	\$0 \$0	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	
IZm Basis Other Basis Other Basis K Directional Risks Sovernments Agencies Municipals Warps / Discounting Curve Instruments shocked by MV** Other Oth	/discounting curv	ve specified ab	ove)											0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0				\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$							
12m Basis Other Basis K Directional Risks Governments Agencies Municipals Waps / Discounting Curve Instruments shocked by MV** Other Stall Directional K Basis Risks (Do not include the swap, JOS Basis Im Basis Sim	/discounting curv	ve specified ab	ove)											0.00 0.00				\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$							
12m Basis Other Basis Other Basis Other Basis K Directional Risks Sovernments Agencies Municipals Swaps / Discounting Curve Instruments shocked by MV** Other Other Statio Directional K Basis Risks (Do not include the swap, DIS Basis Im Basis Im Basis Im Basis Im Basis Other Basis Other Basis Other Basis Sovernments Agencies Wunicipals Swaps / Discounting Curve Instruments shocked by MV** Other Oth	/discounting curv	ve specified ab	ove)											0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0				\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$							
12m Basis Other Basis K Directional Risks Sovernments Agencies Municipals Was J Discounting Curve Instruments shocked by MV** Other Statal Directional K Basis Risks (Do not include the swap, DIS Basis Im Basis Im Basis Sim Basis Sim Basis Other Basis Other Basis Other Basis Other Basis Sim Directional Risks Overnments Agencies Municipals Wasps / Discounting Curve Instruments shocked by MV** Other Ital Directional Sim Basis Risks (Do not include the swap, Discounting Curve Instruments shocked by MV** Other Ital Directional Sim Basis Risks (Do not include the swap) Sim Basis Risks (Do not include the swap Firme Basis Directional Sim Basis Risks (Do not include the swap Firme Basis Directional	/discounting curv	ve specified ab	ove)											0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0				\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$							
12m Basis Other Basis K Directional Risks Governments Agencies Municipals Swaps / Discounting Curve Instruments shocked by MV** Other Stal Directional K Basis Risks (Do not include the swap, Dis Basis Im Basis Sim Basis Sim Basis Sim Basis Other Basis Other Basis Other Basis Overnments Agencies Municipals Swaps / Discounting Curve Instruments shocked by MV** Other Stal Directional Sovernments Sov	/discounting curv	ve specified ab	ove)											0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0				\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$							
12m Basis Other Basis EK Directional Risks Governments Agencies Municipals Swaps / Discounting Curve Instruments shocked by MV** Other Other Stabl Directional IK Basis Risks (Do not include the swap, DIS Basis Im Basis Im Basis Other Basis Other Basis Other Basis Other Basis SD Directional Risks Governments Agencies Municipals Swaps / Discounting Curve Instruments shocked by MV** Other Stabl Basis Risks (Do not include the swap Prime Basis DB Basis Risks (Do not include the swap Prime Basis CP Basis DIS Basis DIS Basis DIS Basis Im Basis	/discounting curv	ve specified ab	ove)											0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0				\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$							\$0
12m Basis Other Basis EK Directional Risks Governments Agencies Municipals Swaps / Discounting Curve Instruments shocked by MV** Other Other Statis Im Basis Im Basis Im Basis Other Basis Other Basis Other Basis Other Basis SD Directional Risks Gound Risks G	/discounting curv	ve specified ab	ove)											0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0				\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$							
12m Basis Other Basis EK Directional Risks Governments Agencies Municipals Swaps / Discounting Curve	/discounting curv	ve specified ab	ove)											0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0				\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$							

Muni SIFMA/Libor Basis (\$K per 1% abs

increase in Muni SIFMA / Libor Ratio)

\$0 \$0

\$0 \$0 \$0 \$0

Effective Date: Submission Date:

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							MAT	URITY											\$M	M P/(L) fron	n a Parallel M	1ove in Rates	(bps)			
V01 (\$K / -1 bp)	1M	3M	6M	9M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	Total		-200 bps	-100 bps	-50 bps	0 bps	+50 bps	+100 bps	+150 bps		+300 bps	+400 bps	+500 bp
her Advanced Economies Directional Risks																										
Governments														0.00					\$0							
Agencies														0.00					\$0							
Municipals														0.00					\$0							
Swaps / Discounting Curve														0.00					\$0							
Instruments shocked by MV**														0.00												
Other														0.00					\$0							
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
otal Birectional		•		•	-	-	-	-		•		-	-		90	40	Ų.	70	, ,,,	Ţ.	, ,,,	70	Ţ.	70	70	ŢŪ.
otal Advanced Economies (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
irectional Risks: Emerging Europe				,														,								
BGN	l	1	1	-	1									0.00					\$0							
CZK		ļ			1	ļ					\vdash			0.00					\$0							
HRK				1	1									0.00					\$0							
HUF														0.00					\$0							
PLN														0.00	LT				\$0							
RON		1	1											0.00					\$0		1					
RUB														0.00					\$0							
Other Emerging Europe														0.00					\$0							
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
RS RL LP OP OXXN EN														0.00 0.00 0.00 0.00 0.00 0.00					\$0 \$0 \$0 \$0 \$0 \$0							
/EF														0.00					\$0							
Other Latam & Caribbean														0.00					\$0		<u> </u>					
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
Directional Risks: Asia Ex-Japan	1	1			1													1								
NY IKD														0.00	 				\$0 \$0							
DR				+										0.00	-				\$0							
NR																										
					-									0.00					\$0							
KRW														0.00					\$0							
/IYR														0.00					\$0							
PHP														0.00					\$0							
SGD														0.00					\$0							
ТНВ														0.00	LT				\$0							
TWD		1	1											0.00					\$0		1					
Other Asia Ex-Japan														0.00					\$0							
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
																•	•								•	, ,
Directional Risks: Middle East/North Africa LS														0.00					\$0							
TRY														0.00					\$0							
Other Middle East/Africa														0.00					\$0							
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
Directional Risks: Sub-Saharan Africa																										
AR														0.00					\$0							
other Sub-Saharan Africa				1		<u> </u>	L	<u> </u>	<u> </u>	L			L	0.00				<u> </u>	\$0		<u> </u>					
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

GLOBAL TOTAL DIRECTIONAL

0.00

12

Normal Select the vega convention being used: Interest Rate Normal Vegas (\$MM / +10 bps shift) \$MM / +10 bps shift Specify the units in which vega is expressed: MATURITY 3M 10Y 20Y Total AUD 1M зм 0.00 6M 9M 1Y 0.00 0.00 2Y 3Y 0.00 0.00 7Y 0.00 10Y 15Y 0.00 20Y 30Y Total 0.00 0.00 0.00 0.00 0.00 3M 0.00 0.00 9M 1Y 2Y 0.00 0.00 3Y 5Y 0.00 0.00 10Y 15Y 0.00 30Y 0.00 GBP 1M 3M 0.00 0.00 6M 9M 0.00 0.00 17 0.00 2Y 0.00 5Y 7Y 0.00 10Y 0.00 15Y 20Y 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 Total 0.00 JPY 1M 0.00 6M 9M 0.00 0.00 1Y 2Y 0.00 3Y 0.00 7Y 0.00 10Y 15Y 0.00 20Y 30Y 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 Total 0.00 0.00 0.00 3M 0.00 9M 0.00 0.00 1Y 0.00 3Y 5Y 7Y 0.00 0.00 10Y 15Y 0.00 0.00 30Y Total US MBS Vega Other Advanced Economies 0.00 1M 0.00 6M 9M 0.00 0.00 2Y 3Y 0.00 5Y 0.00 0.00 7Y 10Y 15Y 0.00 0.00 20Y 30Y

Total

Effective Date: Submission Date:

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

Select the vega convention being used: Specify the units in which vega is expressed: Normal \$MM / +10 bps shift

			MATURITY														
Π	1M	3M	6M	9M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	Total			
_										-	-	-					

Select the vega convention being used: Specify the units in which vega is expressed:

Normal \$MM / +10 bps shift

Int	erest Rate I	Normal Veg	as (\$MM / +	+10 bps shift	:)						convention bei ts in which vega				Normal M / +10 bps shift
		1M	3M	6M	9M	1Y	2Y	M A T L 3Y	JRITY 5Y	7Y	10Y	15Y	20Y	30Y	Total
	Total Emergin		3.0.	0.00	5	2.		3.	3.		201	201		50.	
	1M														0.00
	3M 6M												1		0.00
	9M									1					0.00
	1Y														0.00
EXPIRY	2Y														0.00
×	3Y 5Y														0.00
ш	7Y												1		0.00 0.00
	10Y												İ		0.00
	15Y														0.00
	20Y														0.00
	30Y 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
	Total Latam &		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
	1M	Caribbean													0.00
	3M														0.00
	6M														0.00
	9M 1Y									+			 		0.00
≿	2Y			 	 					+	 		 	 	0.00
EXPIRY	3Y														0.00
EX	5Y														0.00
	7Y									1					0.00
	10Y 15Y			1	1					+	1		 	1	0.00 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
	Total Asia Ex-J	lapan													
	1M														0.00
	3M														0.00
	6M 9M									-					0.00 0.00
	1Y														0.00
~	2Y														0.00
EXPIRY	3Y														0.00
G	5Y 7Y									-					0.00
	10Y									+					0.00
	15Y														0.00
	20Y														0.00
	30Y 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	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
	Total ME/N. A 1M	frica		1	1						1	1	1	1	0.00
	3M									İ					0.00
	6M														0.00
	9M									1					0.00
>	1Y 2Y									+			1		0.00 0.00
EXPIRY	3Y									İ					0.00
EX	5Y														0.00
	7Y									1					0.00
	10Y 15Y									+			1		0.00 0.00
	20Y												<u> </u>		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
	Total Sub-Sah	aran Africa													
	1M														0.00
	3M 6M			-	-					+	-		 	-	0.00
	9M									†					0.00
	1Y									1					0.00
Z.	2Y														0.00
EXPIRY	3Y									1			<u> </u>		0.00
ä	5Y 7Y			1	 					+	 		 	 	0.00
	10Y												<u> </u>		0.00
	15Y														0.00
	20Y														0.00
	30Y 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
	ioldi	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)

	(, ,													
							MAT	URITY						
Currency	1M	3M	6M	9M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	Total
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)

(+T ph hair	allei illove ili cui	ve relative to b	ase cui ve											
							MATU	JRITY						
Currency	1M	3M	6M	9M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	Total
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

	OIL PRODUCTS																			
										OIL	PRODUCT	S								T
				-	CRUDE OI	L								THER OII	L PRODUC	CTS				l .
							Other Sour	Other	Unspecified										Other Oil	Total Oil
Delta (\$MM)	Brent	Dubai Fateh	Maya	Tapis	WTI	OMAN	Crude	Sweet	Crude	Diesel	Fuel Oil	Heating Oil	Naptha	Ethanol	LPG	Jet Fuel	Gas Oils	Gasoline	Products	Products
Deita (Şivilvi)				1	1			Crude			1	1			1					
Spot																				\$0
Month 1																				\$0
Month 2																				\$0
Month 3 Month 4																				\$0
Month 5																				\$0 60
Month 6																				\$0 \$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 \$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+	40	40	40	40	40	40	40	40	40	40	40	40	40	4.0	40	40	40	40	40	\$0
Total Delta	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Comme (Chana / 100)																				
Gamma (\$MM / +1%)																				
Total Gamma																L				0
Vega (\$MM / +1 vol pt)																				
Total Vega				l																0

Energy

Month 1	
Month 2	
Month 3	
Month 4	
Month 5	
Month 6	
Month 7	
Month 8	
Month 9	
Month 10	
Month 11	
Month 12	
Month 13	
Month 14	
Month 15	
Month 16	
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	

Gamma (\$MM / +1%)
Total Gamma

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

								NATURAL							
			US						E	ırope					
Gulf Coast	MidCont	NE	Rockies	West	NYMEX	Other US	UK	Belgium	Dutch	French	German	Other Europe	Canada	Other Regions	Total NatGas
															\$0
															\$0
															\$0
															\$0
															\$0 \$0 \$0 \$0 \$0
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							0

Printed: 9/4/2014

17

Energy

Spot Month 1	
Month 2	
Month 3	
Month 4	
Month 5	
Month 6	
Month 7	
Month 8	
Month 9	
Month 10	
Month 11	
Month 12	
Month 13	
Month 14	
Month 15	
Month 16	
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	

Gamma (\$MM / +1%)
Total Gamma

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

								POWER						
		US	3						Europe					
Ercot	Midwest	North East	NYISO	West	Other US	Nordpool	Benelux	UK	Germany	France	Italy	Other Europe	Other Regions	Total Power
														\$0
														\$0
														\$0
														\$0
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							0

						ОТ							
		Emi	ssions			Co	al		Dry Fre	eight		Other /	
Delta (\$MM)	EUA/ETS	CER	VER	Other	ARA /API2	Richards Bay / API4	Indonesia	Other Regions	Baltic Dry Index	Other Freight	Structured Products	Unspecified Energy	Total Other Energy
oot													\$0
onth 1													\$0
onth 2													\$0
inth 3													\$0
nth 4													\$0
nth 5													\$0
nth 6													\$0
nth 7													\$0
nth 8													\$0
nth 9													\$0
nth 10													\$0
nth 11													\$0
nth 12													\$0
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nth 18													\$0
nth 19													\$0
onth 20													\$0
nth 21													\$0
nth 22													\$0
nth 23													\$0
nth 24													\$0
r 3													\$0
r 4													\$0
r5	<u> </u>												\$0
r 6													\$0
r 7													\$0
18	-												\$0
r 9													\$0
r 10-14	1												\$0
r 10-14 r 15-19	-												\$0 \$0
	-												\$0 \$0
ar 20+ tal Delta	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0

Heat Rat	e Options	Tolling Ag	reements
Gas Component	Power Component	Gas Component	Power Compone
\$0	\$0	\$0	\$0

Gamma (\$MM / +1%) Total Gamma

Total Gallilla

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

Other Precious Precious Aluminum Aluminum Other Base Total B				PRECIOUS	METALS							BASE	METAL	S				
Delta (SMM) Gold Silver Palladium Platinum Metals Me						Other	Total										Other	
Spot Spot						Precious	Precious	Aluminum	Aluminum								Base	Total Bas
Month 1	Delta (\$MM)	Gold	Silver	Palladium	Platinum	Metals	Metals	(Primary)	(Alloy)	Copper	Iron	Lead	Nickel	Tin	Uranium	Zinc	Metals	Metals
Month 2							\$0											\$0
Month 3	Month 1						\$0											\$0
Month 4	Month 2						\$0											\$0
Month 5	Month 3						\$0											\$0
Month 6	Month 4						\$0											\$0
Month 6	Month 5						\$0											\$0
Month 8	Month 6						\$0											
Month 8	Month 7						\$0											\$0
Month 10	Month 8						\$0											\$0
Month 13	Month 9						\$0											\$0
Month 12	Month 10						\$0											\$0
Month 13 50 Month 14 50 Month 15 50 Month 16 50 Month 17 50 Month 18 50 Month 19 50 Month 20 50 Month 21 50 Month 23 50 Month 24 50 Year 3 50 Year 4 50 Year 6 50 Year 7 50 Year 9 50 Year 15-19 50 Year 20+ 50 Total Delta \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 <td>Month 11</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>\$0</td> <td></td> <td>\$0</td>	Month 11						\$0											\$0
Month 14	Month 12						\$0											\$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 6 \$0 Year 7 \$0 Year 8 \$0 Year 9 \$0 Year 10-14 \$0 Year 10-19 \$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 \$0 \$0 \$0 \$0 \$0	Month 13						\$0											\$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 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 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0	Month 14						\$0											\$0
Month 17	Month 15						\$0											\$0
Month 18 \$0 Month 19 \$0 Month 20 \$0 Month 21 \$0 Month 23 \$0 Month 24 \$0 Year 3 \$0 Year 4 \$0 Year 5 \$0 Year 6 \$0 Year 7 \$0 Year 9 \$0 Year 10-14 \$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 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0	Month 16						\$0											\$0
Month 18 \$0 Month 19 \$0 Month 20 \$0 Month 21 \$0 Month 23 \$0 Month 24 \$0 Year 3 \$0 Year 4 \$0 Year 5 \$0 Year 6 \$0 Year 7 \$0 Year 9 \$0 Year 10-14 \$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 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0	Month 17						\$0											\$0
Month 19	Month 18						\$0											
Month 21 Month 22 Month 23 Month 24 So Month 24 So Year 3 Year 4 So Year 6 Year 6 Year 7 Year 8 Year 9 Year 10-14 Year 10-14 So Total Delta So So So So So So So So So S	Month 19						\$0											
Month 22	Month 20						\$0											\$0
Month 23	Month 21						\$0											\$0
Month 24	Month 22						\$0											\$0
Year 3 \$0 <td< td=""><td>Month 23</td><td></td><td></td><td></td><td></td><td></td><td>\$0</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>\$0</td></td<>	Month 23						\$0											\$0
Year 4 \$0 <td< td=""><td>Month 24</td><td></td><td></td><td></td><td></td><td></td><td>\$0</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>\$0</td></td<>	Month 24						\$0											\$0
Year 5 \$0 <td< td=""><td>Year 3</td><td></td><td></td><td></td><td></td><td></td><td>\$0</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>\$0</td></td<>	Year 3						\$0											\$0
Year 6 \$0 <td< td=""><td>Year 4</td><td></td><td></td><td></td><td></td><td></td><td>\$0</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>\$0</td></td<>	Year 4						\$0											\$0
Year 7 \$0 <td< td=""><td>Year 5</td><td></td><td></td><td></td><td></td><td></td><td>\$0</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>\$0</td></td<>	Year 5						\$0											\$0
Year 8 \$0 Year 9 \$0 Year 10-14 \$0 Year 15-19 \$0 Year 20+ \$0 Total Delta \$0 \$0 \$0	Year 6						\$0											\$0
Year 9 \$0 <td< td=""><td>Year 7</td><td></td><td></td><td></td><td></td><td></td><td>\$0</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>\$0</td></td<>	Year 7						\$0											\$0
Year 9 \$0 <td< td=""><td>Year 8</td><td></td><td></td><td></td><td></td><td></td><td>\$0</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>\$0</td></td<>	Year 8						\$0											\$0
Year 10-14 \$0	Year 9						\$0											
Year 20+ \$0 <	Year 10-14						\$0											
Total Delta \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0	Year 15-19						\$0											\$0
Total Delta \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0	Year 20+						\$0											\$0
Gamma (\$MM / +1%)		\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
	Gamma (\$MM / +1%)																	

	Other /	
Total Base	Unspecified	Total
Metals	Metals	Metals
\$0		\$0
\$0		\$0
\$0		\$0
\$0		\$0
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\$0		\$0
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\$0	\$0	\$0

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

																Other /	
Delta (\$MM)	Cocoa	Coffee	Corn	Cotton	Cattle	Lean Hogs	Livestock	Lumber	Palm Oil	Rapeseed	Soybeans	Soymeal	Soybean Oil	Sugar	Wheat	Unspecified Ags/Softs	Total
	COCOa	Conee	COIII	Cotton	Cattle	Lean nogs	Livestock	Lumber	railli Oli	парезееи	Joybeans	Joyinear	30ybean On	Jugai	wileat	Ags/301ts	
Spot Month 1																	\$0
																	\$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
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Month 11																	\$0
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Month 14																	\$0
Month 15																	\$0
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Month 20																	\$0
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Month 22																	\$0
Month 23																	\$0
Month 24																	\$0
Year 3																	\$0
Year 4																	\$0
Year 5																	\$0
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Year 6																	
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

Effective Date: Submission Date:

				Other	
				Diversified	Diversified
Delta (\$MM)	S&P GSCI Index	DJ-UBS Index	TR/J CRB Index	Indices	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

Long/Short	
Commodity	
Indices	Grand Total
	\$0
	\$0
	\$0
	\$0
	\$0
	\$0
	\$0
	\$0
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	\$0
	\$0
\$0	\$0

Gamma (\$MM / +1%)
Total Gamma 0

Vega (\$MM / +1 vol pt)

Total Vega 0

Printed: 9/4/2014

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

Please select how volatility changes are expressed:

Absolute Shift in Vol Pts

						% CHANGE I	N SPOT VALUE				
		-75%	-50%	-40%	-30%	-20%	0%	25%	50%	75%	
	0						\$0.00				
Ξ:	10										
#REI	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 I	N SPOT VALUE				
		-75%	-50%	-40%	-30%	-20%	0%	25%	50%	75%	
	0						\$0.00				
	10										
#REF!	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 I	N SPOT VALUE				
		-75%	-50%	-40%	-30%	-20%	0%	25%	50%	75%	
	0						\$0.00				
	10										
#REF!	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 I	N SPOT VALUE				
		-75%	-50%	-40%	-30%	-20%	0%	25%	50%	75%	
	0						\$0.00				
	10										
#REF!	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 I	N SPOT VALUE				
		-75%	-50%	-40%	-30%	-20%	0%	25%	50%	75%	
	0						\$0.00				
π.	10										
#REI	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 I	N SPOT VALUE				
		-75%	-50%	-40%	-30%	-20%	0%	25%	50%	75%	
	0						\$0.00				
	10										
#REF!	20										
#	35										
	50										

Effective Date:	
Submission Date:	

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 I	N SPOT VALUE				
		-75%	-50%	-40%	-30%	-20%	0%	25%	50%	75%	
	0						\$0.00				
π.	10										
<u> </u>	20										
業	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 I	N SPOT VALUE				
		-75%	-50%	-40%	-30%	-20%	0%	25%	50%	75%	
	0						\$0.00				
l 	10										
#REF!	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 I	N SPOT VALUE				
		-75%	-50%	-40%	-30%	-20%	0%	25%	50%	75%	
	0						\$0.00				
	10										
쀭	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 I	N SPOT VALUE				
		-75%	-50%	-40%	-30%	-20%	0%	25%	50%	75%	
	0						\$0.00				
π:	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 I	N SPOT VALUE				
		-75%	-50%	-40%	-30%	-20%	0%	25%	50%	75%	
	0						\$0.00				
<u></u>	10										
2	20										
#	35										
	50										
1											

Trading, PE & Other Fair Value Assets ScheduleCommodity Spot-Vol Grids

Firm Name

Effective Date: Submission Date:

Printed: 9/4/2014

Part Part											RMBS											ABS							CN	ИBS				Co	orporate CDO /		Ware	house	1
THE PROPERTY WAS NOT THE WAS N	Gran	rand	Non-	Sub	Ontion	Othor					Credit				Non Brimo	European	Other /	DMDC		Credit	Student	Credit	Indov	Other /	ADC	Cash Non-	CMPC	CMPS	Credit	Indov	Miholo	Other /	CMRS		Other /	CDO/CLO		Total	Other /
Well Well Well Well Well Well Well Well								HELOC	RMBS CDO	RMBS CDS		PrimeX	ABX / TABX						Autos															CLO		SubTotal	Total Size	Protection	
Property column Property c	MM)																																						
See 1	\$0		\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$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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2005 2007 2008 2009 2009 2009 2009 2009 2009 2009	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Part 2007 Part											-									\vdash														\vdash		\$0 \$0			
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2007 50																				-					\$0 \$0	_								_		\$0 \$0			
Unspecified Virtage 90 10	\$0	\$0																\$0							\$0								\$0			\$0			
80 Hold																				\longrightarrow																\$0			
Per 2006 50	-																					_												-		\$0			
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	Grand Total	Agency Prime	Sub- prime	Option	Other AltA	Non-	HELOC	PMRS CDO	PMRS CDS	Credit Racket	DrimeY	ARY / TARY	Whole	Non-Prime Whole Loans		Other /	RMBS	Autos	Credit	Student Loans ABS C	Credit DS Racket	Index	Other /	ABS SubTotal		CMBS	CMBS	Credit Basket	Index Tranches	Whole	Other / Unspecified	CMBS SubTotal	an.	Other / Unspecified	CDO/CLO SubTotal	Total Size	Total Protection	Other /
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Effective Date:
Submission Date:

			CS01				Profit/(Lo	oss) in \$K from a	ın Absolute Wid	ening in OAS (bp	os)			
		DV01	(\$K/+1 bp OAS	\$K / +1% rise in										
	MV (\$MM)	(\$K / -1 bp)	widening)	prepayments		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
	•	•	•	•			•	•	•	•	•	•	•	
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
Non-US Agency Products														
AAA						\$0	\$0							
AA						\$0	\$0							
A						\$0	\$0							
BBB						\$0	\$0							
ВВ						\$0	\$0							
В						\$0	\$0							
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NR						\$0	\$0							
Total	\$0	0	0	0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

Bonds			CS01	Profit	/(Loss) in \$K fro	om a Relative (%) Widening in Sp	preads					Drofit //							
													Piolit/(Loss) in SK from	an Absolute Wi	idening in Sprea	ids (bps)			
	MV* (\$MM)	DV01 (\$K / -1 bp)	(\$K/+1 bp spread widening)	0%	50%	100%	200%					0 bps	+1 bp	+50 bps	+100 bps	+500 bps	+1000 bps			
AAA AA				\$0 \$0								\$0 \$0	\$0 \$0							
A BBB				\$0 \$0								\$0 \$0	\$0 \$0							
BB				\$0								\$0	\$0							
B <b< td=""><td></td><td></td><td></td><td>\$0 \$0</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>\$0 \$0</td><td>\$0 \$0</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></b<>				\$0 \$0								\$0 \$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	\$0	\$0 \$0 \$0
1M 3M				\$0 \$0								\$0	\$0							
6M 9M				\$0 \$0								\$0 \$0	\$0 \$0							
1Y				\$0								\$0	\$0							
2Y 3Y				\$0 \$0								\$0 \$0	\$0 \$0							++-
5Y				\$0								\$0	\$0							
7Y 10Y				\$0 \$0								\$0 \$0	\$0 \$0							
15Y				\$0								\$0	\$0							
20Y 30Y				\$0 \$0								\$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
Loans																				
AAA				\$0 \$0					1			\$0 \$0	\$0 \$0	-		-	1			\bot
AA A				\$0 \$0					1		lE	\$0	\$0 \$0							
BBB BB				\$0 \$0		-			$-\Gamma$			\$0 \$0	\$0 \$0			-				$+ \mp$
В				\$0								\$0	\$0							
<b NR</b 				\$0 \$0								\$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
1M 3M				\$0 \$0								\$0 \$0	\$0 \$0							
6M				\$0								\$0	\$0							
9M 1Y				\$0 \$0								\$0 \$0	\$0 \$0							
2Y 3Y				\$0 \$0								\$0 \$0	\$0 \$0							
5Y				\$0								\$0	\$0							
7Y 10Y				\$0 \$0								\$0 \$0	\$0 \$0							
15Y				\$0								\$0	\$0							
20Y 30Y				\$0 \$0							-	\$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
CDS																				
AAA AA				\$0 \$0								\$0 \$0	\$0 \$0							
A				\$0								\$0	\$0							
BBB BB				\$0 \$0								\$0 \$0	\$0 \$0							
В				\$0								\$0	\$0							
<b NR</b 				\$0 \$0							-	\$0 \$0	\$0 \$0							+
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
1M 3M				\$0 \$0								\$0 \$0	\$0 \$0							
6M 9M				\$0 \$0								\$0 \$0	\$0 \$0							
1Y				\$0								\$0	\$0							
2Y 3Y				\$0 \$0								\$0 \$0	\$0 \$0							
5Y				\$0					1			\$0	\$0							
7Y 10Y				\$0 \$0					-	+		\$0 \$0	\$0 \$0							+
15Y 20Y				\$0 \$0					7			\$0 \$0 \$0 \$0	\$0 \$0 \$0						7	
30Y				\$0								\$0	\$0							
CDS Total	\$0	\$0	\$0	\$0 \$0	\$0	\$0	\$0	\$0	\$0 \$	50 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0 \$0
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В				\$0					1			\$0	\$0							
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Indices Total 1M	\$0	\$0	\$0	\$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0 \$	\$0 \$0	\$0	\$0 \$0	\$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0 \$0
3M				\$0								\$0	\$0							
6M 9M				\$0 \$0					- -			\$0 \$0	\$0 \$0							++
1Y				\$0								\$0	\$0							
2Y 3Y				\$0 \$0		-			-	-	-	\$0 \$0	\$0 \$0			-		1		
5Y				\$0								\$0	\$0							
7Y 10Y				\$0 \$0		 			+			\$0 \$0	\$0 \$0			-				+
15Y				\$0					1			\$0	\$0							
20Y 30Y				\$0 \$0								\$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

			CS01	Profit	/(Loss) in \$K fro	om a Relative (%) Widening in S	preads					Profit/(L	Loss) in \$K from	an Absolute Wi	dening in Sprea	ds (bps)				
		DV01	(\$K/+1 bp spread																		
	MV* (\$MM)	(\$K / -1 bp)	widening)	0%	50%	100%	200%					0 bps	+1 bp	+50 bps	+100 bps	+500 bps	+1000 bps				
Other / Unspecified Munis	1						1				_										
AAA				\$0							\vdash	\$0	\$0								—
AA				\$0						_	\vdash	\$0	\$0							_	$-\!\!\!\!\!-$
A				\$0						_	\vdash	\$0	\$0							_	+-
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NR				\$0							\vdash	\$0	\$0								
Other / Unspecified Munis Total	\$0	\$0	\$0	\$0 \$0	\$0	\$0	\$0	\$0	\$0 \$	0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 5	\$0 S	0 \$0
1M				\$0	**	7-	7-2	- 7-	7- 7	- 7-	7-	\$0	\$0	7-	**		7-	7-			
3M				\$0							\Box	\$0	\$0							_	
6M				\$0							П	\$0	\$0								
9M				\$0								\$0	\$0								
1Y				\$0								\$0	\$0								
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7Y				\$0								\$0	\$0								
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15Y				\$0							Ш	\$0	\$0								
20Y				\$0							Ш	\$0	\$0								\bot
30Y			4-	\$0			4-					\$0	\$0		4-	4-	4-				
Other / Unspecified Munis Total	\$0	\$0	\$0	\$0 \$0	\$0	\$0	\$0	\$0	\$0 \$	0 50	\$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 \$1	0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 5	so s	0 \$0
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A	\$0	\$0	\$0	\$0 \$0	\$0	\$0	\$0	\$0	\$0 \$1		\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 5		0 \$0
BBB	\$0	\$0	\$0	\$0 \$0	\$0	\$0	\$0	\$0	\$0 \$1	0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 5	30 \$	0 \$0
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В	\$0	\$0	\$0	\$0 \$0	\$0	\$0	\$0	\$0	\$0 \$1	0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$	\$0 \$	0 \$0
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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 \$1		\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0			0 \$0
3M	\$0	\$0	\$0	\$0 \$0	\$0	\$0	\$0	\$0	\$0 \$1		\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$		0 \$0
6M	\$0	\$0	\$0	\$0 \$0	\$0	\$0	\$0	\$0	\$0 \$1		\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$		0 \$0
9M	\$0	\$0	\$0	\$0 \$0	\$0	\$0	\$0	\$0	\$0 \$1		\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$		0 \$0
1Y	\$0	\$0	\$0	\$0 \$0	\$0	\$0	\$0	\$0	\$0 \$1		\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0			0 \$0
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3Y 5Y	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$1		\$0	\$0 \$0			0 \$0						
7Y	\$0 \$0	\$0 \$0	\$0	\$0 \$0	\$0 \$0	\$0	\$0	\$0	\$0 \$1		\$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 \$1		\$0	\$0	\$0	\$0 \$0	\$0	\$0	\$0	\$0	\$0 \$		0 \$0
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			CS01
		DV01	(\$K/+1 bp spread
	MV (\$MM)	(\$K / -1 bp)	widening)
Student Loan Auction Rate Securities (SLARS)			
AAA	1		
AA	-		
A			
BBB			
BB			
В			
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NR			
Total	\$0	\$0	\$0
1M			
3M			
6M			
9M			
1Y			
2Y			
3Y			
5Y			
7Y			
10Y			
15Y			
20Y			
30Y			
Total	\$0	\$0	\$0
AAA AA A			
BBB			
BB			
В			
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NR			
Total	\$0	\$0	\$0
1M			·
3M			
6M			
9M			
1Y			
2Y			
3Y			
5Y			
7Y			
10Y			
15Y			
20Y			
30Y	4-	4.0	**
Total	\$0	\$0	\$0
Auction Rate Preferred Securities (ARPS)	_	1	
AAA			
AA			
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Auction Rate Preferred Securities (ARPS)			
AAA			
AA			
A			
BBB			
BB			
В			
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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			
В			
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NR			
Total	\$0	\$0	\$0
1M			
3M			
6M			
9M			
1Y			
2Y			
3Y			
5Y			
7Y			
10Y			
15Y			
20Y			
30Y			
Total	\$0	\$0	\$0

\$0	\$0	\$0
\$0	\$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
В	\$0	\$0	\$0
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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

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		Notional					p spread wide			Other			Loss) in \$K fro									ss) in \$K from					
Bonds	MV* (\$MM)	(\$MM)	Total	CAD	CHF	EUR	GBP	JPY	USD	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
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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	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0

			CS01(\$K/+1 bp spread widening)									Profit/(I	Loss) in \$K fror	m a Relative (%) Widening in	Spreads		Profit/(Loss) in \$K from an Absolute Widening in Spreads (bps)											
	MV* (\$MM)	Notional (SMM)	Total	CAD	CHF	EUR	GBP	JPY	USD	Other	00/	50%	100%	200%	300%	400%	500%	0 bp		+50 bps	+100 bps	+500 bps	+1000 bps	+1500 bps	, 2000 bas	. 2000 bee	+4000 bps		
Loan CDS	MA. (SIMINI)	(ŞIVIIVI)	Iotai	CAD	CHF	EUK	GBP	JPY	USD	Currencies	0%	50%	100%	200%	300%	400%	500%	ОБР	s +1 bp	+50 bps	+100 pps	+500 bps	+1000 bps	+1500 bps	+2000 bps	+3000 bps	+4000 bps		
AAA	1		\$0	1							\$0		1			T		\$0	\$0			1				1			
AA			\$0								\$0							\$0											
A			\$0								\$0							\$0	\$0										
BBB			\$0								\$0							\$0	\$0										
BB			\$0								\$0							\$0											
B			\$0								\$0							50											
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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 \$		
1M			\$0								\$0							\$0											
3M			\$0								\$0							\$0	\$0										
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1Y			\$0								\$0							\$0											
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3Y			\$0								\$0							\$0											
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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 \$		
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Effective Date: Submission Date:

			CS01			Profit/	(Loss) in \$K fro	m a Relative (%) Widening in	Spreads						Profit/(Le	oss) in \$K from	an Absolute V	Videning in Spr	eads (bps)			
		Notional	(\$K/+1 bp spread																				
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Single Name CDS Total	70	70	70	JU	Ģ0	70	70	70	70	70	70	70	ŸÜ.	ĢŪ	70	70	70	70	70	,,,	70	70	30 30
Loan CDS																							
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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
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15Y			1	1 1	\$0		1	1	1	1	1	1 1	1 1	\$0	\$0	I	1	1	1	1	1		1

20Y

Covered Bonds Total

			CS01		Profit	:/(Loss) in \$K fro	om a Relative (%) Widening in	Spreads						Profit/(Lo	ss) in SK from	an Absolute W	/idening in Spr	eads (bps)				
		Notional	(\$K/+1 bp spread																				
Indices	MV* (\$MM)	(\$MM)	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	
CDX EM				\$0									\$0	\$0									_
CDX Latam Corp				\$0									\$0	\$0									
CDX Other				\$0									\$0	\$0									
iTraxx Asia IG				\$0									\$0	\$0									<u> </u>
iTraxx Asia HY iTraxx CEEMEA Corp				\$0 \$0									\$0 \$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	\$0	\$0
1M				\$0							\perp		\$0	\$0									—
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2Y				\$0									\$0	\$0									
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77				\$0							-		\$0	\$0 \$0									
10Y				\$0									\$0	\$0									
15Y				\$0									\$0	\$0									
20Y				\$0									\$0	\$0									<u> </u>
30Y 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
muices rotal	ŞÜ	30	30	30 30	30	30	30	30	30	30	30	30	30	30	30	30	ŞÜ	30	30	30	30	30	ŞŪ
Index Tranches																							
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iTraxx CEEMEA Corp				\$0									\$0	\$0									
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1Y 2Y				\$0 \$0							+		\$0 \$0	\$0 \$0									—
3Y				\$0							+	\vdash	\$0	\$0									
5Y				\$0									\$0	\$0									
7Y				\$0									\$0	\$0									
10Y				\$0									\$0	\$0									<u> </u>
15Y 20Y				\$0 \$0									\$0 \$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	\$0	\$0	\$0
Index Options CDX EM				\$0									\$0	\$0									
CDX Elwi CDX Latam Corp				\$0							+	\vdash	\$0	\$0									
CDX Other				\$0									\$0	\$0									
iTraxx Asia IG				\$0				1					\$0	\$0									<u> </u>
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Loan Indices				\$0							+	\Box	\$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
1M				\$0							44		\$0	\$0									—
3M 6M				\$0 \$0					-		+		\$0 \$0	\$0 \$0									
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30Y 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
cx Options rotal	70	ŶŪ.	JU JU	9U 9U	90	30	90	90	90	30	ΨU	70	YV	YU	70	70	70	70	70	40	70	70	YU

Trading, PE & Other Fair V	alue Assets Schedule
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Corporate Credit-Emerging Markets

Firm Name

			CS01		Profit/	(Loss) in \$K fro	m a Relative (9	6) Widening in	Spreads						Profit/(L	oss) in \$K from	an Absolute V	Videning in Spr	eads (bps)				
		Notional	(\$K/+1 bp spread		,		,	,											(
	MV* (\$MM)	(\$MM)	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	
Other / Unspecified	(4)	(4)							100,1														
AAA				\$0									\$0	\$0									T
AA				\$0									\$0	\$0									
A				\$0									\$0	\$0									
BBB				\$0									\$0	\$0									
BB				\$0									\$0	\$0									
В				\$0									\$0	\$0									
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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
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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									
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10Y				\$0									\$0	\$0									
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20Y				\$0									\$0	\$0									\Box
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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

	(A)	(B)	(C)	(D)				Profit/(L	oss) in \$K fro	m a Relative (9	6) Widening in	Spreads						Profit/(Le	oss) in \$K from	an Absolute V	/idening in Sp	reads (bps)				
	` '			` '	CS01					,								1								
		Notional		Notional	(\$K/+1 bp spread																					
	MV* (\$MM)	(\$MM)	MV* (\$MM)	(\$MM)	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									TT
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	\$0	\$0
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Bulgaria						\square	\$0							\perp		\$0	\$0									4
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Czech Republic						\square	\$0							\perp		\$0	\$0									4
Hungary						\square	\$0							\perp		\$0	\$0									\perp
Iceland						4	\$0							\perp		\$0	\$0									4
Latvia						\square	\$0							\perp		\$0	\$0									4
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Other							\$0					L				\$0	\$0									ليا
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
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Argentina			-		-	$H \vdash H$	\$0			-	-	1	1	+	-	\$0	\$0		-		-	-				++
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Colombia			-		-	$H \vdash H$	\$0			-	-	1	1	+	-	\$0	\$0		-		-	-				+
Mexico			-		1	H	\$0					1	-	\vdash	-	\$0	\$0		-	l	1	-	l			+
Panama			-		1	H	\$0 \$0					1	-	\vdash	-	\$0	\$0		-	l	1	-	l			+
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Venezuela Other			ł 		-	H	\$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	\$0	\$0
Eddin America & Caribbean	70	70	70	90	ŶŪ.	70	70	70	Ģ0	90	70	70	90	70	70	70	40	90	Ģ.	70	J-U	70	70	70	90	70

	(A)	(B)	(C)	(D)			Profit/	(Loss) in SK fro	om a Relative (%) Widening in	Spreads						Profit/(L	oss) in \$K from	an Absolute V	/idening in Sp	reads (bps)				
	MV* (\$MM)	Notional (\$MM)	MV* (\$MM)	Notional (\$MM)	CS01 (\$K/+1 bp spread widening)	0%		100%	200%	300%	400%	500%			0 bps	s +1 bp	+50 bps	+100 bps	+500 bps		+1500 bps	+2000 bps	+3000 hps	+4000 bps	
T	(+)	(+)	(4)	(+)						-	10070		_												=
China						\$0								_	\$0	\$0									4
Hong Kong						\$0									\$0	\$0									+
India						\$0								_	\$0	\$0									4
Indonesia						\$0								_	\$0	\$0									4
Kazakhstan						\$0								_	\$0	\$0									4
Malaysia						\$0									\$0	\$0									+
Philippines						\$0								_	\$0	\$0									
Singapore						\$0									\$0	\$0									\perp
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	\$0	\$0	\$0
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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	\$0	\$0	\$0
Nigeria						\$0									\$0	\$0									
South Africa						\$0									\$0	\$0									
Other						\$0		1							\$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	\$0	\$0	\$0
Supranationals						\$0									\$0	\$0									
-				•	•							•									•			•	
CLORAL TOTAL	ćn	ćn	ćn	ćΛ	ćn	én én	ćη	ćη	ćΛ	ćn	¢Λ	ćη	ĊΩ	ĊO	ćn	¢n	ćΩ	ćn	ćn	ćη	ćη	ćn	ćη	¢ο	ĊΩ

Effective Date:

Submission Date:

Base Co	rrelation Se	ensitivities (\$K / +1% ab	solute shift	in base cor	relation)
CDX IG	3Y	5Y	7Y	10Y	Other	Total
3%						\$0
7%						\$0
10%						\$0
15%						\$0
30%						\$0
100%						\$0

	Index Pro	ducts Only	
MV - longs* (\$MM)	MV - shorts* (\$MM)		Notional* - shorts (\$MM)
\$0	\$0	\$0	\$0

Positions

	Positions			
		Bespoke Pr	oducts Only	,
	MV - longs* (\$MM)	MV - shorts* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)
Equity				
Mezzanine				
Super Senior				
	\$0	\$0	\$0	\$0

CDX HY	3Y	5Y	7Y	10Y	Other	Total
10%	3.	J.		10.	oune.	\$0
15%						\$0
25%						\$0
35%						\$0
100%						\$0
Total	\$0	\$0	\$0	\$0	\$0	\$0

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

	MV - longs* (\$MM)	MV - shorts* (\$MM)		Notional* - shorts (\$MM)
Equity				
Mezzanine				
Super Senior				
	\$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

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

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

iTraxx Main	3Y	5Y	7Y	10Y	Other	Total
3%	3.	1	, , , , , , , , , , , , , , , , , , ,	101	- Ctrici	\$0
6%						\$0
9%						\$0
12%						\$0
22%						\$0
100%						\$0
Total	\$0	\$0	\$0	\$0	\$0	\$0

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

	MV - longs* (\$MM)	MV - shorts* (\$MM)		Notional* - shorts (\$MM)
Equity				
Mezzanine				
Super Senior				
	\$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

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

	MV - longs* (\$MM)	MV - shorts* (\$MM)		Notional* - shorts (\$MM)
Equity				
Mezzanine				
Super Senior				
	\$0	\$0	\$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

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)
Equity				
Mezzanine				
Super Senior				
	\$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

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)
Equity				
Mezzanine				
Super Senior				
	\$0	\$0	\$0	\$0

Effective Date: Submission Date:

	Corporate	Credit-A	dvanced Ec	onomies				Corporate	Credit-En	nerging Ma	arkets		
	MV - longs*	MV - shorts*	MV - net*	Notional* - longs	Notional* - shorts	Notional - net		MV - longs*	MV - shorts*	MV - net*		Notional* - shorts	Notional - net
Single name Products	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)		(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)
AAA			\$0			\$0	ſ			\$0			\$0
AA			\$0			\$0	ſ			\$0			\$0
A			\$0			\$0	ſ			\$0			\$0
BBB			\$0			\$0	Γ			\$0			\$0
BB			\$0			\$0	Γ			\$0			\$0
В			\$0			\$0	ı			\$0			\$0
<b: defaulted<="" td=""><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td><td>ı</td><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td></b:>			\$0			\$0	ı			\$0			\$0
<b: defaulted<="" not="" td=""><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td><td>ı</td><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td></b:>			\$0			\$0	ı			\$0			\$0
<b: default="" status="" td="" unknown<=""><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td><td>Ī</td><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td></b:>			\$0			\$0	Ī			\$0			\$0
NR			\$0			\$0	Ī			\$0			\$0
Single Name Total	ŚO	ŚO	\$0	ŚO	ŚO	ŚO	ı	ŚO	ŚO	ŚO	ŚO	ŚO	ŚO

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

MV - shorts* (\$MM)	MV - net* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)	Notional - net	MV - longs*	MV -		Notional*	Notional*		Index Opti MV -	ons MV -		Notional*			Bespoke	MV -		Notional*	NI - 4' 14	
shorts*	MV - net* (\$MM)	- longs	- shorts					Notional*	Notional*	Notional -	MW -	841/		A1 - A1 19				144		\$1 - \$1 IP	41-41	
	(\$MM)			net	longs*	charte*						IVIV -		Notional*	Notional*		MV -	IVIV -		Notional.	Notional.	Notional -
(\$MM)		(\$MM)	(SMM)			SHOLES.	MV - net*	- longs	- shorts	net	longs*	shorts*	MV - net*	- longs	- shorts	Notional -	longs*	shorts*	MV - net*	- longs	- shorts	net
			(4.41141)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	net (\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)
	\$0			\$0			\$0			\$0			\$0			\$0			\$0			\$0
	\$0			\$0			\$0			\$0			\$0			\$0			\$0			\$0
	\$0			\$0			\$0			\$0			\$0			\$0			\$0			\$0
	\$0			\$0			\$0			\$0			\$0			\$0			\$0			\$0
	\$0			\$0			\$0			\$0			\$0			\$0			\$0			\$0
	\$0			\$0			\$0			\$0			\$0			\$0			\$0			\$0
	\$0			\$0			\$0			\$0			\$0			\$0			\$0			\$0
\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	ŚO	ŚO	Śū	ŚO	\$0	Śū	Śū	\$0	ŚO	\$0	\$0	\$0
	\$0	\$0 \$0 \$0	\$0 \$0 \$0	\$0 \$0 \$0 \$0 \$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	\$0 \$0 \$50 \$50 \$50 \$50 \$50 \$50 \$50 \$50 \$5	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	S0	\$0	S0	\$0	50 \$0<	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	50 50<	50 50<	S0

Table C	Corporate	Credit-Adv	anced Ecor	nomies			Corporate	Credit-Em	erging Mark	ets		
Other / Unspecified	MV -	MV -		Notional*	Notional*	Notional -	MV -	MV -		Notional*	Notional*	Notional -
	longs*	shorts*	MV - net*	- longs	- shorts	net	longs*	shorts*	MV - net*	- longs	- shorts	net
	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$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
В			\$0			\$0			\$0			\$0
<b: defaulted<="" td=""><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td></b:>			\$0			\$0			\$0			\$0
<b: defaulted<="" not="" td=""><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td></b:>			\$0			\$0			\$0			\$0
<b: default="" status="" td="" unknown<=""><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td><td></td><td></td><td>Š0</td></b:>			\$0			\$0			\$0			Š0

Memorandum Tables

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

Wichiolandum	Jiligie Hall	ie products	(Dollas, lo	ans, single i	iaille CD3	and underlyi	iig equivale	it single ne	iiie exposu	ies iroini ue	compositio	ii oi ali otili	.ı pı
Table D	Corporate	Credit-Ad	dvanced Ec	onomies			Corporate	Credit-Er	nerging Ma	arkets			
Single name and	MV -	MV -		Notional*	Notional*	Notional -	MV -	MV -		Notional*	Notional*	Notional -	
decomposed/unbundled exposures	longs*	shorts*	MV - net*	- longs	- shorts	net	longs*	shorts*	MV - net*	- longs	- shorts	net	
	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$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	
В			\$0			\$0			\$0			\$0	
<b: defaulted<="" td=""><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td><td></td></b:>			\$0			\$0			\$0			\$0	
<b: defaulted<="" not="" td=""><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td><td></td></b:>			\$0			\$0			\$0			\$0	
<b: default="" status="" td="" unknown<=""><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td><td></td></b:>			\$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)

Table E	Corporate	Credit-Adv	anced Ecor	nomies				Corporate	Credit-Eme	erging Mark	ets		
Single name exposures and	MV -	MV -		Notional*	Notional*	Notional -	ſ	MV -	MV -		Notional*	Notional*	Notional -
unbundled indices	longs*	shorts*	MV - net*	- longs	- shorts	net		longs*	shorts*	MV - net*	- longs	- shorts	net
	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)		(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)
AAA			\$0			\$0	ſ			\$0			\$0
AA			\$0			\$0	ſ			\$0			\$0
A			\$0			\$0	ſ			\$0			\$0
BBB			\$0			\$0	Γ			\$0			\$0
BB			\$0			\$0	ı			\$0			\$0
В			\$0			\$0	ı			\$0			\$0
<b: defaulted<="" td=""><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td><td>ı</td><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td></b:>			\$0			\$0	ı			\$0			\$0
<b: defaulted<="" not="" td=""><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td><td>ı</td><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td></b:>			\$0			\$0	ı			\$0			\$0
<b: default="" status="" td="" unknown<=""><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td><td>ı</td><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td></b:>			\$0			\$0	ı			\$0			\$0
NR			\$0			\$0	ı			\$0			\$0
Unbundled Total	\$0	ŚO	\$0	ŚO	ŚO	ŚO	ı	ŚO	ŚO	ŚO	ŚO	ŚO	ŚO

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)

···ciiioi aiiaaiii		5acx : . o	aucts repo		c b that we	c not accon	.poscato	cquivalent	. Juigic mann	c exposure	3 (1101 1101 11	.c.uucuu	D.C. D O. L.											
Table F	Indices						Index Tran	ches					Index Opti	ions					Bespoke					
Index Products that were not	MV -	MV -		Notional*	Notional*	Notional -	MV -	MV -		Notional*	Notional*	Notional -	MV -	MV -		Notional*	Notional*		MV -	MV -		Notional*	Notional*	Notional -
unbundled	longs*	shorts*	MV - net	- longs	- shorts	net	longs*	shorts*	MV - net*	- longs	- shorts	net	longs*	shorts*	MV - net*	- longs	- shorts	Notional -	longs*	shorts*	MV - net*	- longs	- shorts	net
	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	net (\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$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)

Table G	Corporate	Credit-Adv	anced Ecor	omies			Corporate Credit-Emerging Markets							
Other / Unspecified that were not	MV -	MV -		Notional*	Notional*	Notional -	MV -	MV-		Notional*	Notional*	Notional -		
unbundled	longs*	shorts*	MV - net*	- longs	- shorts	net	longs	* shorts*	MV - net*	- longs	- shorts	net		
	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MN	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$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		
В			\$0			\$0			\$0			\$0		
<b: defaulted<="" td=""><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td></b:>			\$0			\$0			\$0			\$0		
<b: defaulted<="" not="" td=""><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td></b:>			\$0			\$0			\$0			\$0		
<b: default="" status="" td="" unknown<=""><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td></b:>			\$0			\$0			\$0			\$0		
NR			\$0			\$0			\$0			\$0		
Other Total	¢n.	ćn	ćn	¢n.	ćn.	¢n.	Ć0	¢n.	¢n.	¢n.	¢n.	ćn		

Printed: 9/4/2014

Effective Date: Submission Date:

Issuers to which the reporter has a net long exposure	issuers to which the reporter has a net short exposure										
			Rating	Recovery ing Rate JTD (\$MN		Issuer Name	Country	Industry	Recovery Rating Rate		JTD (\$MM)
											,, ,
								-			
								-			
								-			
				-							
Total for AAA-Rated Issuers				1		Total for AAA-Rated Issuers				ſ	

Total for AAA-Rated Issuers
Total for AA-Rated Issuers
Total for A-Rated Issuers
Total for BBB-Rated Issuers
Total for BB-Rated Issuers
Total for B-Rated Issuers
Total for Below B-Rated Issuers: Defaulted
Total for Below B-Rated Issuers: Not Defaulted

Total for Below B-Rated Issuers: Default Status Unknown Total for Unrated Issuers

Grand Total

Total for AAA-Nateu issuels
Total for AA-Rated Issuers
Total for A-Rated Issuers
Total for BBB-Rated Issuers
Total for BB-Rated Issuers
Total for B-Rated Issuers
Total for Below B-Rated Issuers: Defaulted
Total for Below B-Rated Issuers: Not Defaulted
Total for Below B-Rated Issuers: Default Status Unknown
Total for Unrated Issuers

\$0 Grand Total

				Carry Value (\$MM)								
Sector	GICS Code	Industry Group	Global	United States	Western Europe	Other Developed Markets	Emerging Markets	Unspecified Geography				
Energy	1010	Energy	\$0									
Materials	1510	Materials	\$0									
								Į.				
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				
Γ						1 1		1				
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				
Consumar Stanles	2010	Food & Stanles Betailing	ćo	1		 		1				
Consumer Staples	3010	Food & Staples Retailing	\$0 \$0	 								
Consumer Staples	3020	Food, Beverage & Tobacco	\$0 \$0	 								
Consumer Staples	3030	Household & Personal Products	\$0			1						
Consumer Staples	30	Unspecified	\$0 \$0		ćo	Ć0.	ćo	Ć0.				
Consumer Staples	30	Total	\$U	\$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				
nearth care		Total	70	70	70	γU	70	70				
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)	4030	Unspecified	\$0									
Financials (excl Real Estate)		Total	\$0	\$0	\$0	\$0	\$0	\$0				
			7.0	7-	7-	7-	**	**				
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			1						
Real Estate	4040	Total	\$0	\$0	\$0	\$0	\$0	\$0				
L												
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				
Telecommunication	5010	Telecommunication Services	\$0									
refectionnumeation	3010	recommunication services	30			<u> </u>		<u> </u>				
Utilities	5510	Utilities	\$0									
Unspecified Sector/Industry	N/A	Minority Interest in Hedge Funds	\$0			T T						
Unspecified Sector/Industry	N/A	Fund Seed Capital	\$0			1						
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				
[,											
			60		ĆO	ćo		40				
Funded Total			\$0	\$0	\$0	\$0	\$0	\$0				

				Fair Value (\$MM)						
Sector	GICS Code	Industry Group	Global	United	l States	Non-US				
	GIES COUC	maddiny droup	Global	Equity	Debt	Equity	Debt			
Energy	1010	Energy	\$0							
Materials	1510	Materials	\$0							
Industrials	2010	Capital Goods	\$0		I					
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		L	L	L .			
Consumer Discretionary	25	Total	\$0	\$0	\$0	\$0	\$0			
Concumor Stanles	2010	Food & Stanler Potailing	\$0		I		I			
Consumer Staples Consumer Staples	3010 3020	Food & Staples Retailing Food, Beverage & Tobacco	\$0 \$0			+				
Consumer Staples Consumer Staples	3030	Household & Personal Products	\$0 \$0			1				
Consumer Staples	30	Unspecified	\$0							
Consumer Staples	30	Total	\$ 0	\$0	\$0	\$0	\$0			
			7-	7-	**	**	7-5			
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			
				•			1			
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	^	Ć0.	40	40			
Financials (excl Real Estate)		Total	\$0	\$0	\$0	\$0	\$0			
Real Estate	4040	Core/Existing: Office	\$0		ı					
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			1				
Information Technology	4520	Technology Hardware & Equipment	\$0			_				
Information Technology	4530	Semicondt. & Semicondt. Equip.	\$0			_				
Information Technology	45	Unspecified	\$0	ćo.	L	L	L			
Information Technology	45	Total	\$0	\$0	\$0	\$0	\$0			
Telecommunication	5010	Telecommunication Services	\$0		1					
refection	3010	Telecommunication Services	70		l	L	l .			
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]				
h			*-	1	1		Г			
Unspecified Sector/Industry	N/A	Other Unspecified Sector/Industry	\$0			I .				
Total			¢n.	¢n.	¢n.	¢n.	¢n.			