

Block Thresholds - P67

All notional amounts are in Millions

Interest Rate Swaps

Tenor	USD	EUR	GBP	JPY	CAD	AUD	BRL	ZAR	KRW	INR	MXN	CLP	SEK	NZD	CZK
1. < - 46D	12,000	11,000	11,000	1,800	4,600	6,500	1,700								
2. 46D < - 3M	4,000	4,700	5,000	640	1,900	1,200	440	430	990	410	450	400	1,100	1,800	600
3. 3M < - 6M	2,000	1,200	700	630	1,200	360	560	1,300	970	210	330	210		510	270
4. 6M < - 1Y	3,000	2,000	1,400	910	430	490	450	220	450	170	210	140	500	270	180
5. 1Y < - 2Y	1,200	780	630	460	400	360	340	130	210	140	110	68	500	260	130
6. 2Y < - 5Y	500	430	310	320	200	170	120	62	81	49	60	34	170	110	76
7. 5Y < - 10Y	300	240	170	270	120	76	39	58	52	60	30	16	110	69	52
8. 10Y < - 30Y	150	120	84	91	39	56	6	19	27	6	25	22	32	34	28
9. 30Y < -	130	140	41	44	31										

Credit Default Swaps (Option and Non-Option)

Product	Tenor	Block
CDX Emerging Markets	1,477D < - 2,207D	50
CMBX	All	38

Credit Default Swaps (Non-Option)

Product	Tenor	Block
CDXHY	1,477D < - 2,207D	50
iTraxx - Europe	1,477D < - 2,207D	180
iTraxx - Crossover	1,477D < - 2,207D	59
iTraxx-Senior Financial	1,477D < - 2,207D	120
CDXIG	1,477D < - 2,207D	250

Credit Default Swaps (Option)

Product	Tenor	Block
CDXHY	1,477D < - 2,207D	300
iTraxx - Europe	1,477D < - 2,207D	1,100
iTraxx - Crossover	1,477D < - 2,207D	290
iTraxx-Senior Financial	1,477D < - 2,207D	590
CDXIG	1,477D < - 2,207D	1,000

Foreign Exchange Swaps

FX Top 20 USD Pairs	Block
ARS	17
AUD	100
BRL	110
CAD	55
CLP	40
CNY	150
COP	31
EUR	170
GBP	140
IDR	40
INR	70
JPY	160
KRW	100
MXN	100
MYR	27
NZD	69
PEN	23
PHP	38
RUB	100
TWD	73

Commodity Swaps

Energy	Block
Electricity	2
FUEL OIL	11
Gasoline-RBOB	3
Heating Oil	3
Natural Gas	4
Oil	31

Metals	Block
ALUMINIUM	4
COPPER	4
GOLD	66
LEAD	3
NICKEL	3
SILVER	41
VIRTUAL	0.064
ZINC	4

Agricultural	Block
CORN	0.180
SOYBEAN	2.000
COFFEE	0.790
WHEAT	0.130
COCOA	0.042
SUGAR	0.990
COTTON	0.750
SOYMEAL	8
SOYBEAN OIL	6
CATTLE	10
HOGS	5

Cap Thresholds - P75

All notional amounts are in Millions

Interest Rate Swaps

Tenor	USD	EUR	GBP	JPY	CAD	AUD	BRL	ZAR	KRW	INR	MXN	CLP	SEK	NZD	CZK
1. < - 46D	18,000	16,000	12,000	1,800	6,600	6,600	1,900			1,300	120	85		4,000	620
2. 46D < - 3M	4,000	6,800	5,600	890	2,300	1,500	800	460	990	420	650	590	1,200	1,900	360
3. 3M < - 6M	2,000	1,500	960	820	1,200	480	750	1,300	1,100	310	440	300		510	360
4. 6M < - 1Y	5,000	2,400	2,100	1,100	510	520	470	450	530	230	260	200	520	340	250
5. 1Y < - 2Y	1,500	1,200	680	630	520	460	440	140	260	150	140	91	700	390	160
6. 2Y < - 5Y	650	580	410	440	260	190	140	76	98	60	74	43	210	140	95
7. 5Y < - 10Y	420	300	240	400	160	110	42	70	66	93	37	21	140	110	67
8. 10Y < - 30Y	200	170	120	140	56	71	6	21	32	6	31	40	36	34	28
9. 30Y < -	200	240	53	49	35										

Credit Default Swaps (Option and Non-Option)

Product	Tenor	Block
CDXEmergingMarkets	1,477D < - 2,207D	53
CMBX	All	50

Credit Default Swaps (Non-Option)

Product	Tenor	Cap
CDXHY	1,477D < - 2,207D	83
ITraxx - Europe	1,477D < - 2,207D	240
ITraxx - Crossover	1,477D < - 2,207D	93
ITraxx-Senior Financial	1,477D < - 2,207D	140
CDXIG	1,477D < - 2,207D	300

Credit Default Swaps (Option)

Product	Tenor	Cap
CDXHY	1,477D < - 2,207D	350
ITraxx - Europe	1,477D < - 2,207D	1,200
ITraxx - Crossover	1,477D < - 2,207D	290
ITraxx-Senior Financial	1,477D < - 2,207D	850
CDXIG	1,477D < - 2,207D	1,000

Foreign Exchange Swaps

FX Top 20 USD Pairs	Cap
ARS	23
AUD	150
BRL	160
CAD	80
CLP	50
CNY	210
COP	48
EUR	230
GBP	200
IDR	55
INR	100
JPY	230
KRW	130
MXN	120
MYR	36
NZD	97
PEN	30
PHP	50
RUB	140
TWD	100

Commodity Swaps

Energy	Cap
Electricity	2
FUEL OIL	14
Gasoline-RBOB	3
Heating Oil	3
Natural Gas	5
Oil	37

Metals	Cap
ALUMINIUM	4
COPPER	5
GOLD	84
LEAD	4
NICKEL	4
SILVER	50
VIRTUAL	0.067
ZINC	5

Agricultural	Cap
CORN	0.200
SOYBEAN	2.000
COFFEE	0.890
WHEAT	0.015
COCOA	0.051
SUGAR	2.000
COTTON	0.900
SOYMEAL	9
SOYBEAN OIL	8
CATTLE	12
HOGS	5