

**SAMPLE PORTFOLIO FOR MSP TESTS**

March 22, 2011

**SWAPS AND SECURITY-BASED SWAPS GOVERNED BY ISDA MASTER AGREEMENT AND CREDIT SUPPORT ANNEX**

	Dealer A (threshold = 1, MTA = 1.5)			Dealer B (threshold = 3, MTA = 250)			Dealer C (threshold = 2, MTA = 1)			Aggregate Totals		
	Exp.	IA	PE	Exp.	IA	PE	Exp.	IA	PE	Exp.	IA	PE
<b>IRS</b>												
(2mm 0.8 yr.)	-10	-0.500	-0.325	-25	0	-0.325	+5	-0.500	-0.325	-1.0	-31.0	-30.975
(5mm 2 yr.)	+2	-0.050	-0.000	+10		-0.000	+10	-0.050	-0.000			
(10mm 10 yr.)	-15	-0.100	-0.025	-35		-0.025	-3	-0.100	-0.025			
10mm 10 yr.	+6	-0.200	-0.150	+4		-0.150	-6	-0.150	-0.150			
<b>FX and Gold</b>												
(2mm 0.8 yr.)	+20	-0.750	-1.770	+10	0	-1.770	-10	-0.750	-1.770	-1.5	+18.5	+14.69
(5mm 2 yr.)		-0.050	-0.020			-0.020		-0.050	-0.020			
(10mm 10 yr.)		-0.150	-0.250			-0.250		-0.150	-0.250			
10mm 10 yr.		-0.200	-0.750			-0.750		-0.200	-0.750			
10mm 10 yr.		-0.350	-0.750			-0.750		-0.350	-0.750			
<b>Metals (ex gold)</b>												
(2mm 0.8 yr.)	+3	-1.500	-2.090	-8	0	-2.090	-6	-1.500	-2.090	-3.0	-14.0	-17.27
(5mm 2 yr.)		-0.100	-0.140			-0.140		-0.100	-0.140			
(10mm 10 yr.)		-0.300	-0.350			-0.350		-0.300	-0.350			
10mm 10 yr.		-0.400	-0.800			-0.800		-0.400	-0.800			
<b>CDS (S)</b>												
Buy 8mm 5 yr.	+5	-1.750	-3.100	-8	0	-3.100	+4	-1.750	-3.100	-3.5	-2.5	-8.30
Buy 5mm 10yr.		-0.030	-0.800			-0.800		-0.030	-0.800			
Sell 12mm 5 yr.		-0.020	-0.500			-0.500		-0.020	-0.500			
Sell 6mm 10 yr.		-1.000	-1.200			-1.200		-1.000	-1.200			
<b>Equity (S)</b>												
(2mm 0.8 yr.)	+2	-1.500	-2.520	+6	0	-2.520	+5	-1.500	-2.520	-3.0	+10.0	+5.44
(5mm 2 yr.)		-0.100	-0.120			-0.120		-0.100	-0.120			
(10mm 10 yr.)		-0.300	-0.400			-0.400		-0.300	-0.400			
10mm 10 yr.		-0.400	-1.000			-1.000		-0.400	-1.000			
<b>Other (S)</b>												
(2mm 0.8 yr.)	-15	-2.000	-3.800	-5	0	-3.800	-18	-2.000	-3.800	-4.0	-42.0	-49.40
(5mm 2 yr.)		-0.200	-0.200			-0.200		-0.200	-0.200			
(10mm 10 yr.)		-0.400	-0.600			-0.600		-0.400	-0.600			
10mm 10 yr.		-0.800	-1.500			-1.500		-0.800	-1.500			
10mm 10 yr.		-0.600	-1.500			-1.500		-0.600	-1.500			

**CATEGORIES BASED ON CFIC PROPOSED FACTOR MATRIX FOR SWAPS**

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**March 22, 2011**

	Dealer A (threshold = 1, MTA = 1.5)			Dealer B (threshold = 3, MTA = 250)			Dealer C (threshold = 2, MTA = 1)			Aggregate Totals		
	Exp.	IA	PE	Exp.	IA	PE	Exp.	IA	PE	Exp.	IA	PE
CDS (SBS)	+10	-1.750	-3.100	+6	0	-3.100	-9	-1.750	-3.100	+7	-3.5	+3.5
Buy 8mm 5 yr.		-0.030	-0.800			-0.800		-0.030	-0.800			
Buy 5mm 10yr.		-0.020	-0.500			-0.500		-0.020	-0.500			
Sell 12mm 5 yr.		-1.000	-1.200			-1.200		-1.000	-1.200			
Sell 6mm 10 yr.		-0.700	-0.600			-0.600		-0.700	-0.600			
Equity (SBS)	-3	-1.500	-2.520	+2	0	-2.520	+5	-1.500	-2.520	+4	-3.0	+1.0
(2mm 0.8 yr.)		-0.100	-0.120			-0.120		-0.100	-0.120			
(5mm 2 yr.)		-0.300	-0.400			-0.400		-0.300	-0.400			
(10mm 10 yr.)		-0.400	-1.000			-1.000		-0.400	-1.000			
10mm 10 yr.		-0.700	-1.000			-1.000		-0.700	-1.000			
Other (SBS)	-7	-2.000	-3.800	-8	0	-3.800	+4	-2.000	-3.800	-11	-4.0	-15.0
(2mm 0.8 yr.)		-0.200	-0.200			-0.200		-0.200	-0.200			
(5mm 2 yr.)		-0.400	-0.600			-0.600		-0.400	-0.600			
(10mm 10 yr.)		-0.800	-1.500			-1.500		-0.800	-1.500			
10mm 10 yr.		-0.600	-1.500			-1.500		-0.600	-1.500			
Totals	+5	-13.250	-23.025	-30	0	-23.025	-20	-13.250	-23.025	-45.0	-26.5	-71.50
	E+IA	Posted		E+IA	Posted		E+IA	Posted		E+IA	Posted	
	-8.25	+5.75		-30	+26.75		-33.25	+30.25		-71.5	+62.75	

**CATEGORIES BASED ON SEC PROPOSED FACTOR MATRIX FOR SECURITY-BASED SWAPS**

**SWAPS AND SECURITY BASED SWAPS SUBJECT TO CENTRAL CLEARING**

	Clearing House A			Clearing House B			Clearing House C			Aggregate Totals		
	Exp.	Initial	PE	Exp.	Initial	PE	Exp.	Initial	PE	Exp.	Initial	PE
IRS	-10	-0.500	-0.325	0	0	0	0	0	0	-10	-10.500	-10.325
FX and Gold	0	0	0	+20	-0.750	-1.770	0	0	0	+20	-19.250	-18.230
Metals (ex gold)	0	0	0	+3	-1.500	-2.090	0	0	0	+3	+1.500	+0.910
CDS (swaps)	+5	-1.750	-3.100	0	0	0	0	0	0	+5	+3.250	+1.900
Equity (swaps)	0	0	0	0	0	0	+2	-1.500	-2.520	+2	+0.500	-0.480
Other (swaps)	0	0	0	-15	-2.000	-3.800	0	0	0	-15	-17.000	-18.800
CDS (SBS)	+10	-1.750	-3.100	0	0	0	0	0	0	+10	+8.250	+6.900
Equity (SBS)	0	0	0	0	0	0	-3	-1.500	-2.520	-3	-4.500	-5.520
Other (SBS)				-7	-2.000	-3.800	0	0	0	-7	-9.000	-10.800