US Dollar (USD) - based firm, single counterparty, single netting set

							Risk-positions RPTij by hedging sets							
							Interest rate risk hedging sets					FX risk hedging sets		Equity risk
i	Transaction type			Effective notional	Modified duration	CMV	USD non-gov M<=1	USD non-gov M>5	EUR non-gov M<=1	EUR non-gov M>5	JPY non-gov M>5	USD/EUR	JPY/USD	DAX
				$ million	years	$ million	effective notional x modified duration	effective notional x modified duration	effective notional x modified duration	effective notional x modified duration	effective notional x modified duration	effective notional (+ =long, - =short)	effective notional (+ =long, - =short)	effective notional (+ =long, - =short)
1	USD	IR swap	receiver leg	80	8	-6		640						
1	USD	IR swap	payer leg	80	-0.25		-20							
2	USD	IR swap	receiver leg	300	0.125		37.5							
2	USD	IR swap	payer leg	300	-6	2		-1800						
3	EUR	FX swap	receiver leg	100	15	0				1500		100		
3	USD	FX swap	payer leg	100	-0.125		-12.5							
4	EUR	Cross-ccy swap	receiver leg	60	7	1				420		60		
4	JPY	Cross-ccy swap	payer leg	60	-7						-420		-60	
5	DAX	Total return swap in EUR	receiver leg	150	0.125	4			18.75			150		
5	DAX	Total return swap in EUR	payer leg	150	n/a									-150
Sum of risk positions RPTij by hedging set j							5	-1160	18.75	1920	-420	310	-60	-150
Absolute amount |sum of RPTij| of risk positions by hedging set j							5	1160	18.75	1920	420	310	60	150
Credit conversion factors CCFj by hedging set j							0.20%	0.20%	0.20%	0.20%	0.20%	2.50%	2.50%	7%
CCFj x |sum of RPTij| : CCF-weighted absolute amounts of risk positions by hedging set							0.0100	2.3200	0.0375	3.8400	0.8400	7.7500	1.5000	10.5000

Sum of (CCFj x |sum of RPTij|)	26.7975
CMV: sum of current market values CMVi of the transactions	1
Max(CMV,Sum of (CCFj x |sum of RPTij|))	26.7975
Beta:	1.4000
EAD	37.5165