

REAL-TIME PUBLIC REPORTING (Part 43)
BREAKDOWN OF NOTIONAL CAPS

ASSET CLASS	NOTIONAL CAP (TO BE PUBLICLY DISSEMINATED)	
	TENOR	NOTIONAL CAP
INTEREST RATES	0 years < X ≤ 2 years	USD 250MM
	2 years < X ≤ 10 years	USD 100MM
	10 years < X	USD 75MM
ALL FX	USD 250MM	
ALL "OTHER COMMODITY"	USD 25MM	
ALL CREDIT	USD 100MM	
ALL EQUITY	USD 250MM	

