Sample Report Auto-Generated with PYTHON and random number
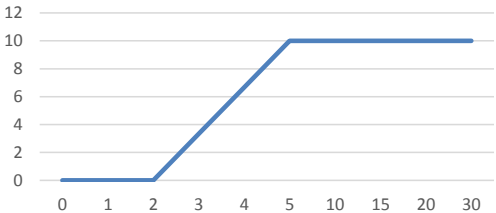## Scenario Analysis

9/29/2019

FX Strategy (USD) (1%)

ACTIVE STRATEGIES	USDKRW +1%	USDKRW -1%	USDTWD +1%	USDTWD -1%
currency basket asia	18,835	(18,835)	9,769	(9,769)
Converted in USD	**9,895**	**(9,895)**	**17,731**	**(17,731)**
ACTIVE STRATEGIES	CADNZD +1%	CADNZD -1%	CADAUD +1%	CADAUD -1%
currency basket dollar bloc	13,829	(13,829)	7,424	(7,424)
Converted in USD	**8,718**	**(8,718)**	**2,278**	**(2,278)**
ACTIVE STRATEGIES	NOKSEK +1%	NOKSEK -1%		
currency basket euro	21,938	(21,938)		
Converted in USD	**2,257**	**(2,257)**		

2Y_5Y Shock Example (BPS)

Curve Strategy (10bps)

ACTIVE STRATEGIES	Steep2Y_5Y	Steep2Y_10Y	Steep2Y_15Y	Steep2Y_20Y	Steep2Y_30Y	Steep5Y_10Y	Steep5Y_15Y	Steep5Y_20Y	Steep5Y_30Y	Steep10Y_15Y	Steep10Y_20Y	Steep10Y_30Y
eur swap crv flat: BBB	689	735	487	449	1,368	830	594	1,020	1,573	1,115	791	1,594
Summary (USD)	**757**	**808**	**535**	**493**	**1,502**	**912**	**653**	**1,120**	**1,728**	**1,225**	**869**	**1,751**
gbp swap crv flat: CCC	1,970	1,454	2,893	3,097	2,595	1,602	2,422	2,209	1,863	2,474	2,448	2,078
Summary (USD)	**2,441**	**1,802**	**3,587**	**3,839**	**3,216**	**1,986**	**3,002**	**2,739**	**2,309**	**3,066**	**3,034**	**2,576**
usd swap crv flat: XXX	2,134	3,159	1,785	2,217	1,670	1,885	3,115	1,818	2,574	1,671	2,142	2,592
usd swap crv flat: YYY	1,288	1,415	1,351	1,924	1,842	2,740	2,031	1,215	2,474	500	1,816	1,946
usd swap crv steep: ZZZ	2,221	1,822	2,428	2,264	2,447	2,294	2,315	2,857	2,121	2,235	3,238	1,936
usd swap crv steep: UUU	3,002	2,477	4,532	3,640	2,909	2,944	2,780	2,419	3,171	3,002	1,359	2,878
usd swap crv steep: VVV	1,913	325	745	1,398	681	1,469	416	827	804	1,737	372	1,452
usd swap crv steep: WWW	457	537	959	1,526	1,184	282	360	917	1,028	1,486	1,676	927
usd swap crv steep: AAA	1,008	970	884	1,718	1,460	1,464	1,799	920	560	1,047	693	1,328
Summary (USD)	**12,022**	**10,704**	**12,683**	**14,686**	**12,192**	**13,079**	**12,815**	**10,973**	**12,734**	**11,678**	**11,296**	**13,060**

ACTIVE STRATEGIES	Flat2Y_5Y	Flat2Y_10Y	Flat2Y_15Y	Flat2Y_20Y	Flat2Y_30Y	Flat5Y_10Y	Flat5Y_15Y	Flat5Y_20Y	Flat5Y_30Y	Flat10Y_15Y	Flat10Y_20Y	Flat10Y_30Y
eur swap crv flat: BBB	669	1,063	1,042	680	247	1,712	963	758	1,559	121	1,360	1,025
Summary (USD)	**735**	**1,168**	**1,145**	**747**	**271**	**1,881**	**1,058**	**833**	**1,713**	**133**	**1,494**	**1,126**
gbp swap crv flat: CCC	2,028	1,932	1,256	2,441	3,104	1,900	2,563	691	2,688	2,153	1,903	1,890
Summary (USD)	**2,514**	**2,394**	**1,557**	**3,026**	**3,848**	**2,356**	**3,177**	**856**	**3,332**	**2,669**	**2,359**	**2,343**
usd swap crv flat: XXX	2,620	2,132	738	2,721	2,838	1,248	1,278	941	3,367	2,071	2,164	2,387
usd swap crv flat: YYY	1,904	3,063	2,701	1,918	2,002	1,940	2,698	748	1,766	1,804	2,321	2,446
usd swap crv steep: ZZZ	942	2,010	2,262	2,997	3,054	2,119	1,178	1,457	1,923	1,793	2,165	3,155
usd swap crv steep: UUU	4,249	3,359	2,897	3,263	2,422	1,716	3,884	2,328	3,063	3,350	1,515	3,934
usd swap crv steep: VVV	923	783	977	1,235	907	234	1,050	392	344	1,316	595	1,441
usd swap crv steep: WWW	833	1,110	1,201	680	738	1,395	276	1,528	1,821	379	838	591
usd swap crv steep: AAA	462	1,248	678	324	1,269	486	1,070	1,016	288	1,217	1,188	1,732
Summary (USD)	**11,933**	**13,704**	**11,454**	**13,138**	**13,229**	**9,137**	**11,435**	**8,409**	**12,572**	**11,930**	**10,786**	**15,686**

* Shock applies to corresponding currency, ex: EUR curve strategy with Flat2Y_5Y will shock eur curve
* Shock amount is 10bps and linearly decrease to end point, ex: 2Y_5Y shock will shock 2Y up by 10bps and linear down to 0bps at 5Y

Curve Strategy Position Details (10bps)

ACTIVE POSITIONS	ACTIVE POSITIONS	Steep2Y_5Y	Steep2Y_10Y	Steep2Y_15Y	Steep2Y_20Y	Steep2Y_30Y	Steep5Y_10Y	Steep5Y_15Y	Steep5Y_20Y	Steep5Y_30Y	Steep10Y_15Y	Steep10Y_20Y	Steep10Y_30Y
XXX	x100	345	906	790	378	415	494	856	72	768	373	421	515
XXX	x101	951	782	634	997	529	523	884	345	504	286	801	982
XXX	x102	264	571	260	202	689	140	411	497	871	886	816	613
XXX	x103	575	899	101	640	36	729	965	904	430	126	105	483
YYY	y100	746	184	775	209	545	271	275	532	339	46	792	397
YYY	y101	114	52	95	955	166	950	85	335	658	50	859	277
YYY	y102	99	270	326	89	738	561	934	344	938	385	55	685
YYY	y103	328	908	155	670	393	957	737	3	539	18	110	587
ZZZ	z100	823	151	773	318	836	426	638	729	632	947	831	335
ZZZ	z101	420	972	376	727	562	414	822	878	595	997	750	452
ZZZ	z102	636	449	677	899	405	929	19	704	99	20	686	853
ZZZ	z103	342	250	601	321	644	525	835	546	795	272	971	296
UUU	u100	534	647	280	614	589	231	802	850	522	85	29	442
UUU	u101	330	691	469	941	725	891	753	56	628	670	202	643
UUU	u102	531	164	870	121	626	549	170	445	716	633	158	534
UUU	u103	512	633	990	335	903	424	132	285	102	21	397	800
UUU	u104	608	300	956	726	59	164	550	216	917	917	536	323
UUU	u105	487	42	968	903	8	686	372	566	285	677	37	135
VVV	v100	998	111	718	897	672	619	206	344	478	810	348	592
VVV	v101	915	214	27	501	9	850	210	483	327	927	23	861
WWW	w100	428	515	10	754	464	254	83	278	672	904	948	660
WWW	w101	29	22	949	772	720	28	277	639	356	581	728	267
AAA	a100	902	659	808	743	822	692	961	581	218	880	66	457
AAA	a101	105	312	75	975	637	772	838	339	342	167	627	871
BBB	b100	446	581	461	176	771	137	589	201	765	695	366	901
BBB	b101	243	154	26	273	596	693	5	819	807	419	425	693
CCC	c100	247	170	794	945	6	564	392	630	167	330	693	741
CCC	c101	915	652	964	575	730	797	906	696	760	546	761	808
CCC	c102	610	193	828	834	859	194	841	825	686	641	275	472
CCC	c103	198	439	308	744	1,000	47	283	58	250	957	718	56

ACTIVE POSITIONS	ACTIVE POSITIONS	Flat2Y_5Y	Flat2Y_10Y	Flat2Y_15Y	Flat2Y_20Y	Flat2Y_30Y	Flat5Y_10Y	Flat5Y_15Y	Flat5Y_20Y	Flat5Y_30Y	Flat10Y_15Y	Flat10Y_20Y	Flat10Y_30Y
XXX	x100	150	3	69	979	946	618	363	211	909	277	803	942
XXX	x101	855	804	219	690	764	553	450	136	820	772	540	686
XXX	x102	983	403	254	653	368	32	230	331	774	349	415	544
XXX	x103	633	922	196	398	760	45	236	263	863	673	405	214
YYY	y100	61	950	578	249	648	553	962	13	707	702	200	475
YYY	y101	838	808	920	287	845	888	98	221	211	381	984	728
YYY	y102	567	781	207	934	450	116	901	15	748	78	301	269
YYY	y103	437	524	996	449	59	382	737	499	101	644	836	974
ZZZ	z100	14	719	322	953	615	327	474	175	286	807	94	936
ZZZ	z101	255	931	686	928	798	693	13	231	680	120	615	465
ZZZ	z102	105	140	431	529	877	659	206	467	727	433	846	850
ZZZ	z103	568	220	823	586	764	440	485	584	231	432	610	904
UUU	u100	904	888	594	72	807	197	502	92	302	542	682	582
UUU	u101	781	638	701	265	386	514	296	635	432	399	35	815
UUU	u102	659	80	73	979	78	23	612	223	223	873	227	248
UUU	u103	513	74	272	991	5	136	945	631	675	781	139	810
UUU	u104	764	682	643	382	982	543	916	361	742	430	335	874
UUU	u105	626	995	614	574	164	303	612	385	689	326	97	605
VVV	v100	772	521	258	553	730	208	148	161	182	980	191	985
VVV	v101	152	262	718	682	177	26	902	231	161	337	405	456
WWW	w100	800	244	370	183	589	962	216	574	924	312	164	244
WWW	w101	33	866	831	496	149	433	60	954	897	67	674	347
AAA	a100	208	255	20	27	680	363	976	783	249	392	338	892
AAA	a101	254	992	658	297	589	123	94	233	39	824	850	840
BBB	b100	78	655	209	460	104	896	677	572	948	102	942	442
BBB	b101	591	408	833	219	143	816	286	186	611	19	418	583
CCC	c100	778	810	176	689	501	958	992	49	607	682	52	320
CCC	c101	498	338	129	712	985	605	68	47	638	191	587	606
CCC	c102	50	293	641	954	806	175	764	410	935	870	866	486
CCC	c103	702	490	310	86	812	162	739	184	508	410	399	479