

### Daily Non-Cash Collateral File

Record Type	Principal Lender ID	Collateral Type	Security ID Type	Security ID	Security Quantity	LOC Amount	LOC Currency	LOC Bank ID - BIC	LOC Bank ID - DTCC	LOC Reference Number
String	String	String	String	String	Number	Number	String	String	String	String
4	9	1	1	12	23	19	3	20	8	16
NCOL	999999999	S	C	313385TS5	500000000000					
4	9	1	1	12	23	19	3	20	8	16
NCOL	999999999	S	C	3134A4EW0	250000000000					
4	9	1	1	12	23	19	3	20	8	16
NCOL	999999999	S	C	88165FAA0	250000000000					
4	9	1	1	12	23	19	3	20	8	16
NCOL	999999999	L				500000000	USD	66666	ABC66666	A999999999
4	9	1	1	12	23	19	3	20	8	16
NCOL	999999999	T								
4	9	1	1	12	23	19	3	20	8	16
NCOL	999999999	P								
4	9	1	1	12	23	19	3	20	8	16
NCOL	999999999	D	E	F10	500000000000					
4	9	1	1	12	23	19	3	20	8	16

Key:

For DBV's completed the highlighted fields

<i>Tri-Party Principal %</i>	<i>Tri-Party Amount</i>	<i>Tri-Party Currency</i>	<i>Tri-Party Bank ID - BIC</i>	<i>Tri-Party Bank ID - DTCC</i>	<i>Tri-Party Account Number</i>	<i>Cash Pool Amount</i>	<i>Cash Pool Currency</i>
Number	Number	String	String	String	String	Number	String
9	19	3	20	8	32	20	3
9	19	3	20	8	32	20	3
9	19	3	20	8	32	20	3
9	19	3	20	8	32	20	3
9	19	3	20	8	32	20	3
80000000	500000000	USD	77777		a12121212121	20	
9	19	3	20	8	32	500000000	USD
9	19	3	20	8	32	20	3
9	19	3	20	88888888	a121212121	20	3