MARKET RISK, P&L, LIMITS & CAPITAL ANALYTICS

Market Risk Report for STD

Daily risk pack with transparent P&L, limit utilization, sensitivities, reserves, and cashflow drill-down.

COB	REPORTING CURRENCY	CREATION DATE	CREATION USER
15.02.2017	EUR	2026-06-28 12:08	hesoli@me.com

DESK REPORT

RED

MARKETRISKDAILY

CENARYX

Market Risk Report for STD

Daily Risk Report as of 2017-02-15

Desk Report
STD
EUR
Generated 2026-06-28 12:08

I) Profit & Loss / Risk Summary

Gross P&L	DtD	MtD	YtD
Gross P&L	134,382.32	-3,872,195.81	-3,383,152.24
CSVA	156.69	803.75	-22,344.57
Gross P&L adjusted	**134,539.00**	**-3,871,392.06**	**-3,405,496.81**
Brokerage & Exchange Fees	0.00	0.00	0.00
Bid/Offer Valuation Adjustments	0.00	0.00	0.00
Funding Costs	0.00	0.00	0.00
CVA	0.00	0.00	0.00
Provisional P&L after Adjustments	**134,539.00**	**-3,871,392.06**	**-3,405,496.81**
Extraordinary Adjustments	0.00	0.00	0.00
Provisional PGM	**134,539.00**	**-3,871,392.06**	**-3,405,496.81**

Commentary

P&L

Daily gains mainly from decreased short rates, credit spread exposure and net long IR volatility exposure.

Limit exceptions:
- EUR_SWAP_3M: 297%
- EUR_SWAP_6M: 286%

II) Portfolio Performance

Portfolio	DtD	MtD	YtD
STD_EUR	4,010,331.97	2,366,212.37	-12,526,140.40
STD_Hedge	-3,552,315.70	-6,453,471.12	9,601,080.57
STD_USD	-323,633.96	215,062.94	-458,092.41

VaR95 / ES95 TL History YTD

III) Value at Risk

Type	EQ	IR	FX	CM	CS	TL	Divers.
BC	0	7,827,850	207,556	0	8,692,435	10,937,465	34.6%
VaR01	0	3,130,125	61,981	0	5,115,986	5,839,112	29.7%
VaR05	0	1,409,551	2,841	0	2,436,766	2,604,342	32.3%
VaR95	0	-1,379,511	-79,590	0	-4,108,918	-4,548,795	18.3%
VaR99	0	-3,681,641	-69,029	0	-6,079,838	-6,783,889	31.0%
ES95	0	-2,086,209	-146,201	0	-5,210,011	-5,349,233	28.1%
ES99	0	-4,906,545	-135,222	0	-7,303,054	-8,043,522	34.8%
WC	0	-9,809,409	-206,485	0	-8,526,022	-11,067,545	40.3%

IV) Interest Rate Exposure

Type	Risk Factor Group	Tenor	Change	Exposure	Limit	Usage	Status
IrDelta	EUR_SWAP_3M		-7,513	-655,053	220,000	297.8%	
	EUR_SWAP_6M		377	629,579	220,000	286.2%	
	USD_OIS		627	-143,703	220,000	65.3%	
	USD_SWAP_3M		193	-76,344	220,000	34.7%	
IrVega	EUR/CALLABLEBOND/VOL		-9,922,502	-110,862,979	100,000,000	110.9%	
	EUR/CAPFLOOR/VOL		48,202	94,539,656	100,000,000	94.5%	
	EUR/IR/NORMALVOL		-2,285	19,477,929	100,000,000	19.5%	

V) CS Exposure

Type	Risk Factor Group	Tenor	Change	Exposure	Limit	Usage	Status
CsDelta	EUR_SOV_SPR		-8,090	-5,005	220,000	2.3%	

VII) FX Exposure

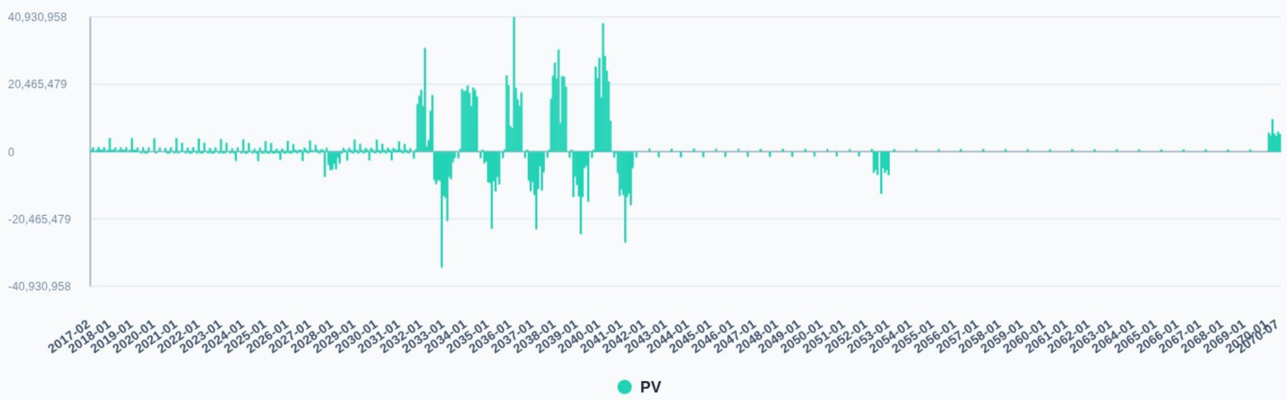
Type	Risk Factor Group	Tenor	Change	Exposure	Limit	Usage	Status
FxDelta	EURUSD		398,645	-67,407,478	220,000	30,639.8%	
	USDEUR		0	0	220,000	0.0%	

IX) Provisions / Manual Reserves

Type	Owner	Status	DtD	MtD	YtD	Reserve	Comment
Model		Approved	158	822	-12,292	531,144	
Model		Approved	-1	-19	-10,053	110,177	

X) Expected Cashflows

Expected Cashflow PV by Month



XI) Expected Provisions

Expected Provision PV by Month