

### Daily Non-Cash Collateral File

<b>Record Type</b>	<b>Principal Lender ID</b>	<b>Collateral Type</b>	<b>Security ID Type</b>	<b>Security ID</b>	<b>Security Quantity</b>	<b>LOC Amount</b>	<b>LOC Currency</b>	<b>LOC Bank ID - BIC</b>	<b>LOC Bank ID - DTCC</b>	<b>LOC Reference Number</b>
String 4	String 9	String 1	String 1	String 12	Number 23	Number 19	String 3	String 20	String 8	String 16
NCOL	999999999 S		C	313385TS5	500000000000					
4	9		1	1 12	23	19	3	20	8	16
RCPL	999999999 S		C	3134A4EW0	250000000000					
4	9		1	1 12	23	19	3	20	8	16
RVCL	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 9	Number 19	String 3	String 20	String 8	String 32	Number 20	String 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	20	3
9	19	3	20	8	32	500000000	USD
9	19	3	20	88888888	a12121212121	20	3
9	19	3	20	8	32	20	3