

on a consolidated basis, except those included in the total assets reported

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Replacement cost associated with derivatives transactions, etc.	5,278,768		5,113,721
Potential future exposure multiplied by 1.4 associated with derivatives transactions, etc.	-		-
Additional amount associated with derivatives transactions, etc.	5,887,917		5,986,030
Total amount of receivables arising from providing cash margin provided via credit facilities			5,986,030
Total amount of receivables arising from providing cash margin provided via credit facilities from the consolidated balance sheet	3,839,162		3,330,633

Exposures to assets

		f	283,737,887	353,117,559
Leverage ratio				

