



**Start Month**                      **January**

**Scenario Period**                      **Last 10 Years**

**EIA Profile Details**
**C4daS Daily Avg, SP500**

<u>Index Name</u>	<u>Credit Method</u>	<u>Asset Fee</u>	<u>Par Rate</u>	<u>Reset Cap</u>	<u>Period Reset</u>	<u>Bonus Amount</u>	<u>Bonus Duration</u>	<u>Additional Criteria</u>	<u>Cap Rate</u>
S&P 500	Daily Averaging	0.00%	100.00%	6.30%	1	11.00%	1	None	0%

**ELPpf Point to Point, SP500**

<u>Index Name</u>	<u>Credit Method</u>	<u>Asset Fee</u>	<u>Par Rate</u>	<u>Reset Cap</u>	<u>Period Reset</u>	<u>Bonus Amount</u>	<u>Bonus Duration</u>	<u>Additional Criteria</u>	<u>Cap Rate</u>
S&P 500	Point-to-Point	2.00%	75.00%	0.00%	1	0.00%	1	None	0%

**FGma Monthly Avg, SP500**

<u>Index Name</u>	<u>Credit Method</u>	<u>Asset Fee</u>	<u>Par Rate</u>	<u>Reset Cap</u>	<u>Period Reset</u>	<u>Bonus Amount</u>	<u>Bonus Duration</u>	<u>Additional Criteria</u>	<u>Cap Rate</u>
S&P 500	Monthly Averaging	0.00%	100.00%	8.50%	1	0.00%	1	None	0%

**MBma2 Monthly Avg, SP500 2-yr**

<u>Index Name</u>	<u>Credit Method</u>	<u>Asset Fee</u>	<u>Par Rate</u>	<u>Reset Cap</u>	<u>Period Reset</u>	<u>Bonus Amount</u>	<u>Bonus Duration</u>	<u>Additional Criteria</u>	<u>Cap Rate</u>
S&P 500	Monthly Averaging	0.00%	100.00%	0.00%	2	5.00%	1	None	0%

**MDX Monthly Cap, SP500**

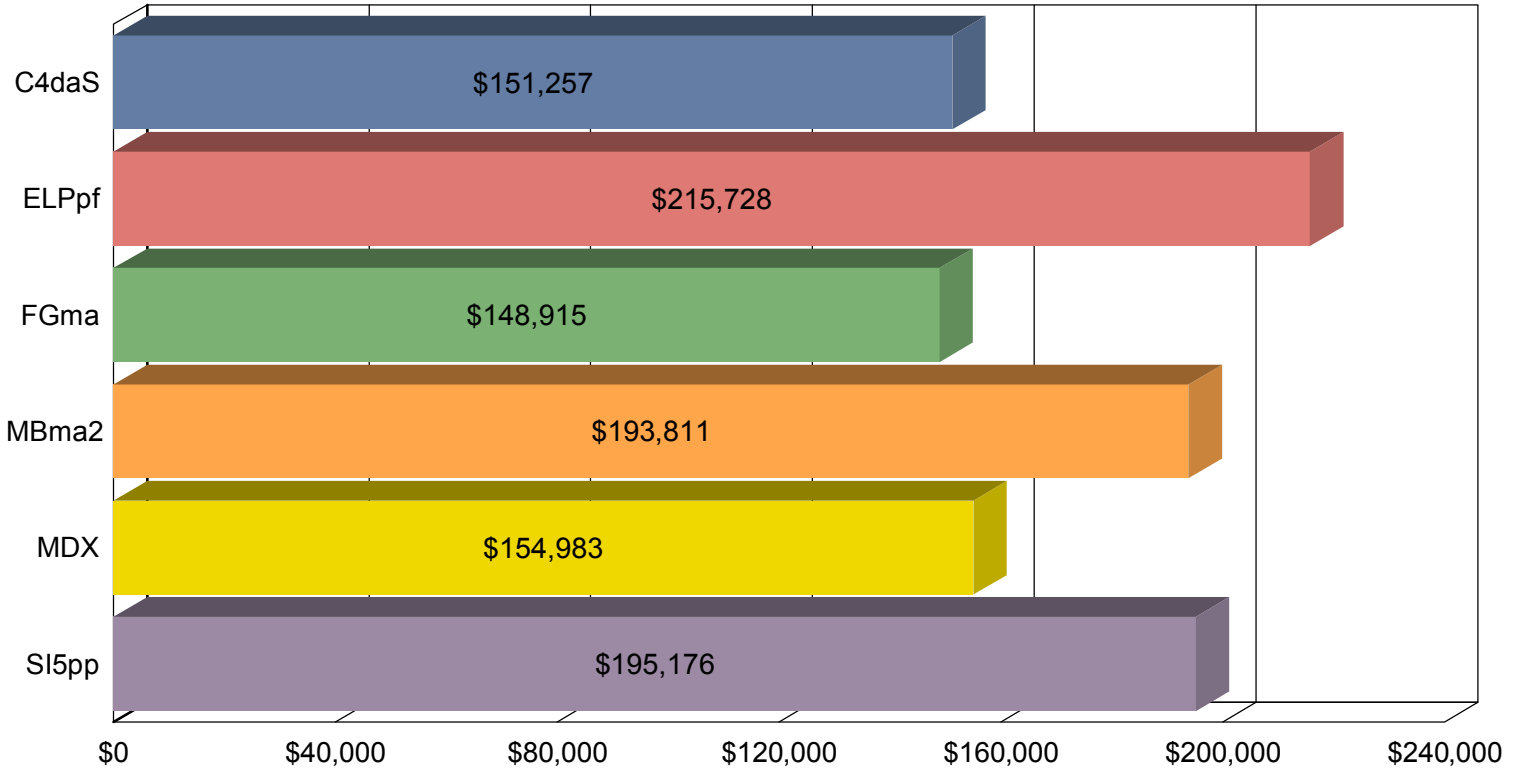
<u>Index Name</u>	<u>Credit Method</u>	<u>Asset Fee</u>	<u>Par Rate</u>	<u>Reset Cap</u>	<u>Period Reset</u>	<u>Bonus Amount</u>	<u>Bonus Duration</u>	<u>Additional Criteria</u>	<u>Cap Rate</u>
S&P 500	Monthly Cap	0.00%	100.00%	0.00%	1	0.00%	1	None	2.6%

**SI5pp Point to Point, SP500 w/PR @75k**

<u>Index Name</u>	<u>Credit Method</u>	<u>Asset Fee</u>	<u>Par Rate</u>	<u>Reset Cap</u>	<u>Period Reset</u>	<u>Bonus Amount</u>	<u>Bonus Duration</u>	<u>Additional Criteria</u>	<u>Cap Rate</u>
S&P 500	Point-to-Point	0.00%	55.00%	0.00%	1	0.00%	1	None	0%



### Scenario Period Ending Values



### Financial Statistics

EIA Ticker	Average Return	Annualized Return	Standard Deviation	Correlation Coefficient	Beta	Grade
C4daS	4.35%	4.22%	5.58%	86.77%	39.48%	D-
ELPpf	8.29%	7.99%	8.53%	99.70%	69.29%	A+
FGma	4.13%	4.06%	4.07%	96.82%	32.13%	C-
MBma2	7.47%	6.84%	12.97%	21.77%	23.00%	D+
MDX	4.57%	4.48%	4.63%	60.89%	22.97%	F+
SI5pp	7.11%	6.92%	6.75%	100.00%	55.00%	A+