



SPV Reporting Tool User Guide

Last Updated: December 2009



SPV Reporting Tool *Overview*

SPV Reporting Tool Overview

The SPV Reporting Tool produces the following two reports:

- **Golden Copy**
- **Trigger and Error Reports**

Golden Copy Report SPV Reporting Tool

Bank of America
Merrill Lynch

The SPV Reporting Tool will compile data from the ASIA, EMEA, and GLOBAL Trigger reports of a certain date of your choice and it will create the Golden Copy Report.

Note: Please enable all macros if they are not enabled on your computer.

You can change the macro security settings in the Trust Center (Microsoft Office Button, Excel Options button, Trust Center category, Trust Center Settings button, Macro Settings category. Or Developer tab, Code group, Macro Security button).

1. Enter the date of the report you want to create via the Show Calendar button or enter the date manually (YYYYMMDD)

Please note that there are not generated reports on Saturday/Sunday and NYSE holidays

2. Enter the FX rates under the FX rates tab.

3. Do not delete or rename any of the existing sheet tabs in the excel template.

4. Try to access less applications while the process runs.

5. When you see the pop-up window "Report Completed Successfully", you can view the report in the new excel spreadsheet.



The date you have been selected is:

Create
Golden Copy Report

Trigger/Error Reports SPV Reporting Tool

Bank of America
Merrill Lynch

The SPV Reporting Tool will compile data from the ASIA, EMEA, and GLOBAL Trigger reports of a certain date of your choice and it will create the Trigger and Error Reports.

Note: Please enable all macros if they are not enabled on your computer.

You can change the macro security settings in the Trust Center (Microsoft Office Button, Excel Options button, Trust Center category, Trust Center Settings button, Macro Settings category. Or Developer tab, Code group, Macro Security button).

1. Enter the date of the report you want to create via the Show Calendar button or enter the date manually (YYYYMMDD)

Please note that there are not generated reports on Saturday/Sunday and NYSE holidays

2. Do not delete or rename any of the existing sheet tabs in the excel template.

3. Try to access less applications while the process runs.

4. When you see the pop-up window "Reports Completed Successfully", you can view the reports in the new excel spreadsheet.



The date you have been selected is:

Create reports



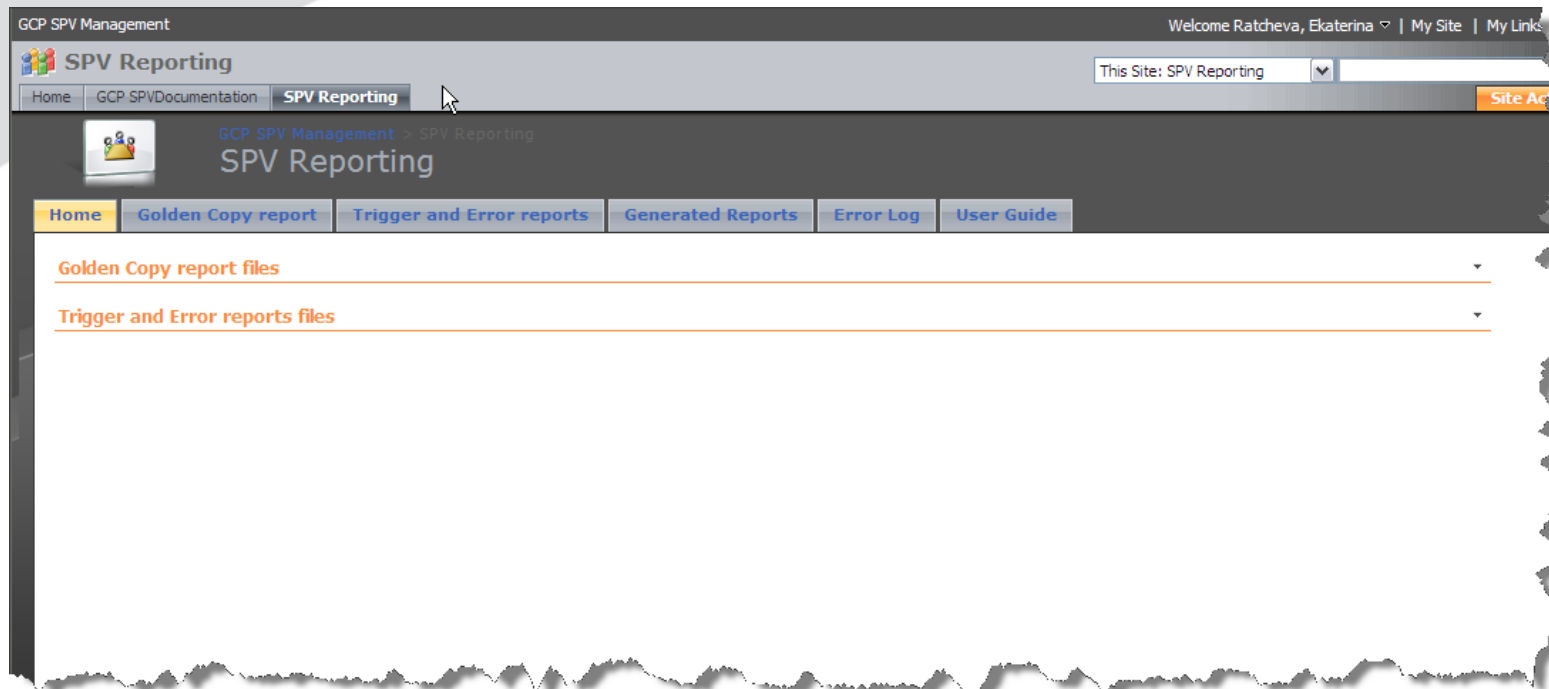
SPV Reporting Tool SharePoint Functionalities

SharePoint Overview

The SPV Reporting Tool SharePoint was created to provide access to all users to the SPV Reporting Tool.

The site contains the following worksites:

- *Golden Copy Report*
- *Trigger and Error Reports*
- *Generated Reports*
- *Error Log*
- *User Guide*



SharePoint Button

Functionalities – Golden Copy

The following section describes the procedure to access the SPV Reporting Tool, which creates the Golden Copy report, from the SharePoint site below:

<http://sharepoint.bankofamerica.com/sites/GCPSPV/reporting/pages/Golden%20Copy%20report.aspx>



The screenshot displays the SharePoint interface for the SPV Reporting tool. The page title is "Golden Copy report". A blue callout box with a white arrow points to the "Golden Copy report" button in the navigation menu. The callout box contains the text: "To create the Golden Copy reports please click here". Below the callout box, there is a large blue arrow pointing right, with the text: "Please click 'Save' on the pop-up button and save the spreadsheet on your hard drive before you open the file. This page will redirect you to an Excel spreadsheet for additional prompts".

To create the Golden Copy reports please click here

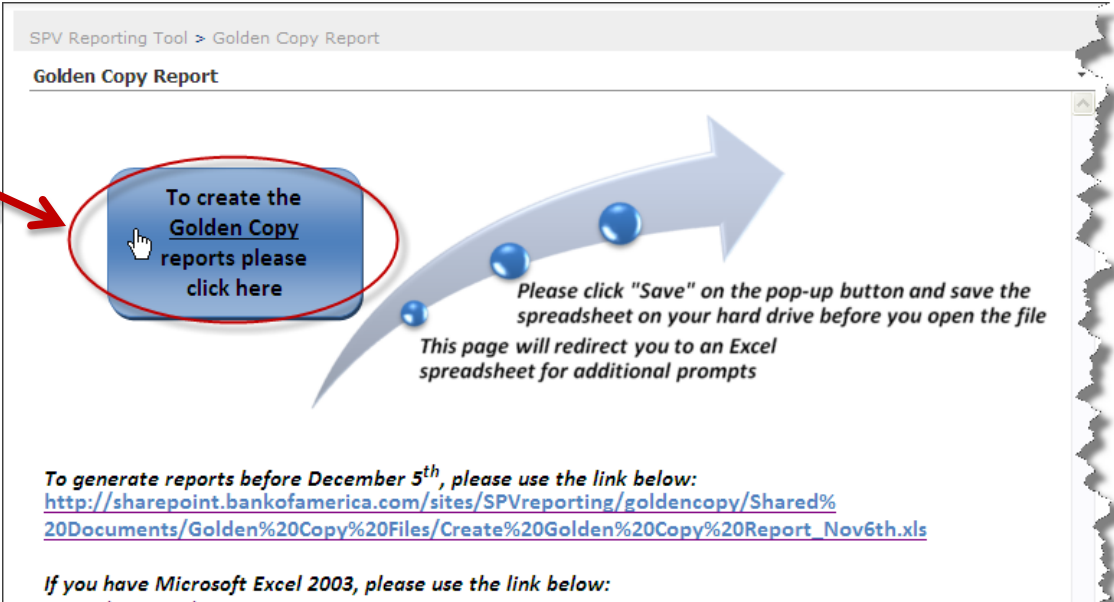
Please click "Save" on the pop-up button and save the spreadsheet on your hard drive before you open the file
This page will redirect you to an Excel spreadsheet for additional prompts

To generate reports before December 5th, please use the link below to generate the report:
http://sharepoint.bankofamerica.com/sites/GCPSPV/reporting/Document%20Library/1/Create_Golden_Copy_Report_Excel2003_Nov_6th.xls

If your computer support Microsoft Excel 2003, please use the link below to generate the report :
Nov. 6th – Dec. 5th:
http://sharepoint.bankofamerica.com/sites/GCPSPV/reporting/Document%20Library/1/Create_Golden_Copy_Excel_2003_Dec_5th.xls

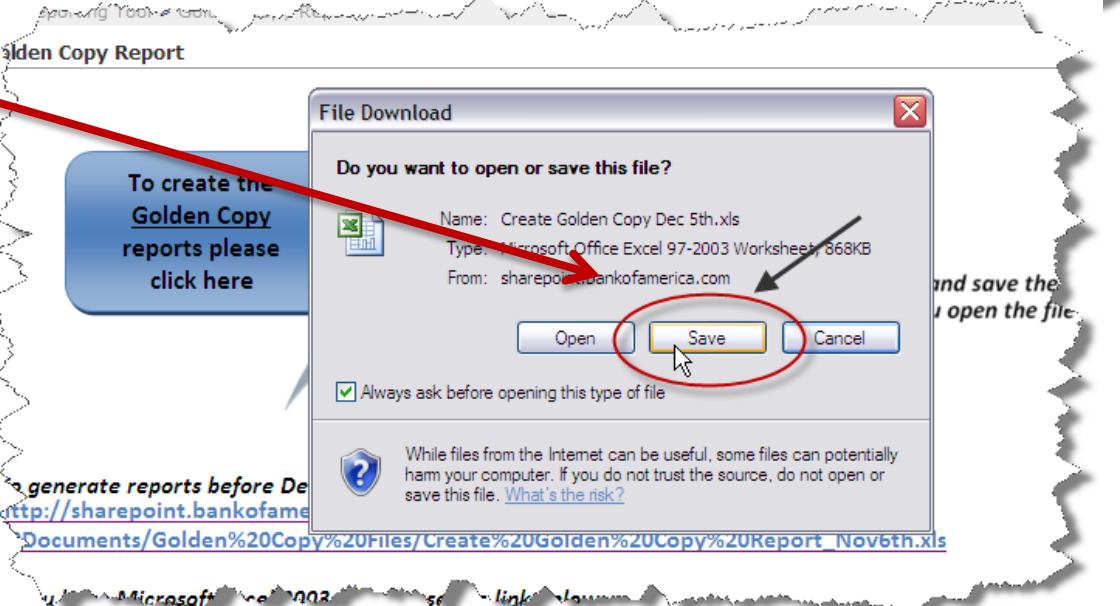
After Dec. 5th:
http://sharepoint.bankofamerica.com/sites/GCPSPV/reporting/Document%20Library/1/Create_Golden_Copy_Report_Excel2003_Nov_6th.xls

1. Click on the blue button to generate the report.



1. A pop-up window will appear. Select **“SAVE”** to save the MS Excel spreadsheet on your hard drive.

Note: If you select “OPEN” You will not be able to run the report due to security and change control standards



1. If you wish to run reports before December 5th, please the link below the button feature:

To create the
Golden Copy
reports please
click here

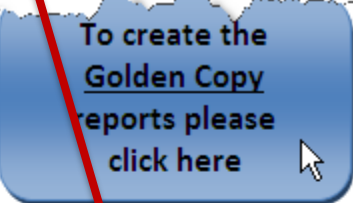
Please click "Save" on the pop-up button and save the spreadsheet on your hard drive before you open the file
This page will redirect you to an Excel spreadsheet for additional prompts

To generate reports before December 5th, please use the link below:

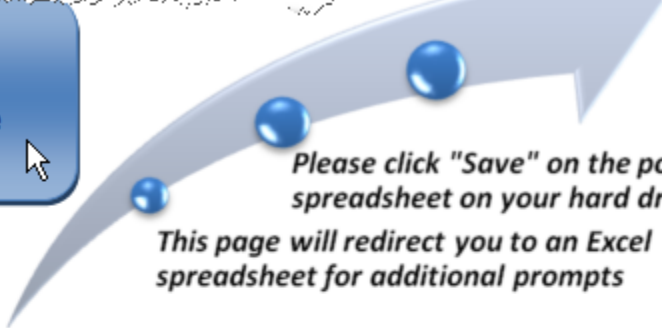
http://sharepoint.bankofamerica.com/sites/SPVreporting/goldencopy/Shared%20Documents/Golden%20Copy%20Files/Create%20Golden%20Copy%20Report_Nov6th.xls

If you have Microsoft Excel 2003, please use the link below:

1. If your computer does not support Microsoft 2007, please click on the following two links below to run reports before December 5th and after December 5th :



To create the
Golden Copy
reports please
click here



Please click "Save" on the pop-up button and save the spreadsheet on your hard drive before you open the file
This page will redirect you to an Excel spreadsheet for additional prompts

To generate reports before December 5th, please use the link below to generate the report:

http://sharepoint.bankofamerica.com/sites/SPVreporting/goldencopy/Shared%20Documents/Golden%20Copy%20Files/Create%20Golden%20Copy%20Report_Nov6th.xls

If your computer support Microsoft Excel 2003, please use the link below to generate the report :
Nov. 6th – Dec. 5th:

http://sharepoint.bankofamerica.com/sites/SPVreporting/goldencopy/Shared%20Documents/Golden%20Copy%20Files/Golden%20Copy%20report%20for%20Excel%202003/Create%20Golden%20Copy%20Report_Excel2003_Nov%206th.xls

After Dec. 5th:

http://sharepoint.bankofamerica.com/sites/SPVreporting/goldencopy/Shared%20Documents/Golden%20Copy%20Files/Golden%20Copy%20report%20for%20Excel%202003/Create%20Golden%20Copy_Excel%202003_Dec%205th.xls

SharePoint Button

Functionalities – Trigger and Error Reports

The following section describes the procedure to access the SPV Reporting Tool, which creates the Trigger and Error reports, from the SharePoint site below:

<http://sharepoint.bankofamerica.com/sites/GCPSPV/reporting/pages/Trigger%20and%20Error%20reports.aspx>

GCP SPV Management Welcome R

SPV Reporting This Site: SPV Report

Home GCP SPV Documentation **SPV Reporting**

GCP SPV Management > SPV Reporting > Trigger and Error reports

SPV Reporting

Home Golden Copy report **Trigger and Error reports** Generated Reports Error Log User Guide

Trigger and Error reports

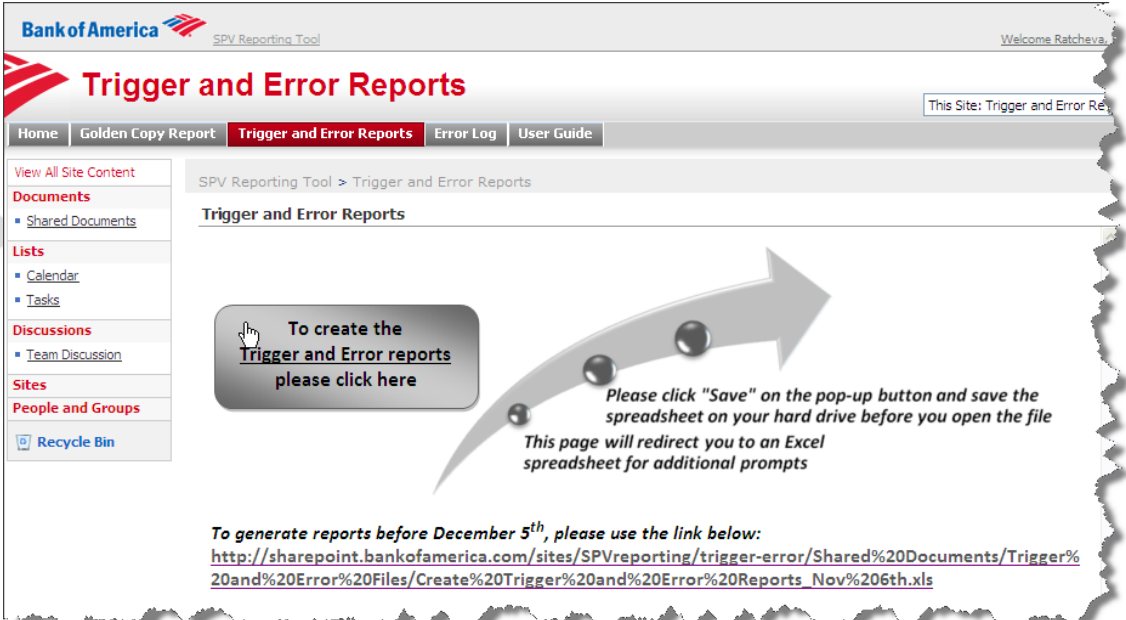
To create the **Trigger and Error reports** please click here

Please click "Save" on the pop-up button and save the spreadsheet on your hard drive before you open the file

This page will redirect you to an Excel spreadsheet for additional prompts

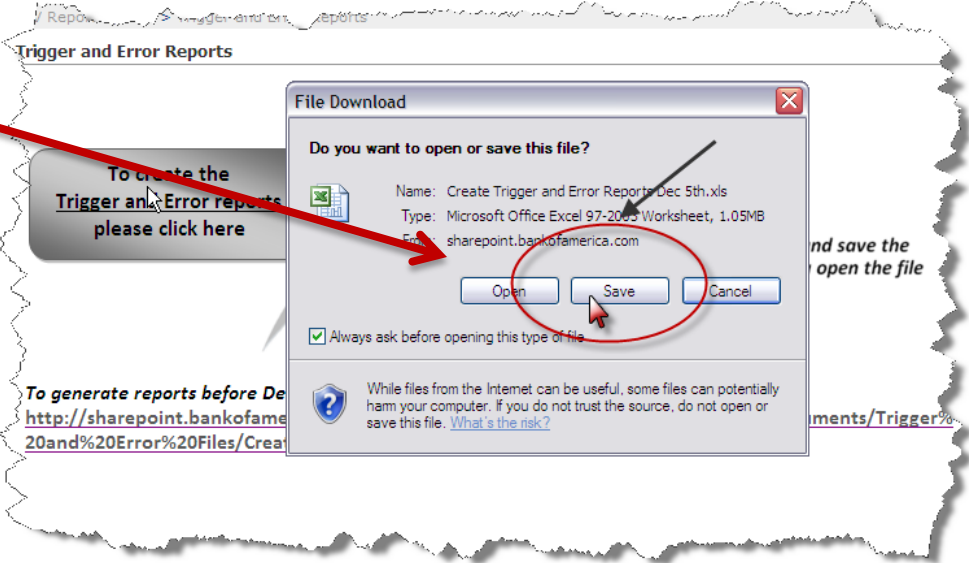
To generate reports before December 5th, please use the link below:
<http://sharepoint.bankofamerica.com/sites/GCPSPV/reporting/Document%20Library1/1/Create Trigger and Error Reports Nov 6th.xls>

1. Click on the gray button to generate the report.



2. A pop-up window will appear. Select **“SAVE”** to save the MS Excel spreadsheet on your hard drive.

*Note: If you select **“OPEN”** You will not be able to run the report due to security and change control standards*



1. If you wish to run reports before December 5th, please the link below the button feature:

Trigger and Error Reports

To create the Trigger and Error reports please click here



*Please click "Save" on the pop-up button and save the spreadsheet on your hard drive before you open the file
This page will redirect you to an Excel spreadsheet for additional prompts*

To generate reports before December 5th, please use the link below:
http://sharepoint.bankofamerica.com/sites/SPVreporting/trigger-error/Shared%20Documents/Trigger%20and%20Error%20Files/Create%20Trigger%20and%20Error%20Reports_Nov%206th.xls

SharePoint

Functionalities – Generated Reports

The workspace was created for storing all generated reports from past dates on the SharePoint site. In order to access this Workspace please click on the link below:

<http://sharepoint.bankofamerica.com/sites/GCPSPV/reporting/pages/Generated%20Reports.aspx>

GCP SPV Management

SPV Reporting

Home GCP SPVDocumentation SPV Reporting

This Site: SPV Reporting

GCP SPV Management > SPV Reporting > Generated Reports

SPV Reporting

Home Golden Copy report Trigger and Error reports **Generated Reports** Error Log User Guide

Generated Golden Copy reports

Type	Name	Modified By
There are no items to show in this view of the "Generated Golden Copy reports" document library. To create a new item, click "Add new document" below.		
<input type="checkbox"/> Add new document		

Generated Trigger and Error reports

Type	Name	Modified By
There are no items to show in this view of the "Generated Trigger and Error reports" document library. To create a new item, click "Add new document" below.		
<input type="checkbox"/> Add new document		

There are 2 document libraries where you can store the generated reports:

Generated Golden Copy reports

Generated Trigger and Error reports

The screenshot displays the GCP SPV Management interface for SPV Reporting. The breadcrumb trail is "GCP SPV Management > SPV Reporting > Generated Reports". The main navigation bar includes "Home", "Golden Copy report", "Trigger and Error reports", "Generated Reports" (highlighted), "Error Log", and "User Guide".

The "Generated Golden Copy reports" section features a table with columns for "Type", "Name", and "Modified By". Below the table, a message states: "There are no items to show in this view of the 'Generated Golden Copy reports' document library. To create a new item, click 'Add new document' below." A link for "Add new document" is provided.

The "Generated Trigger and Error reports" section also features a table with columns for "Type", "Name", and "Modified By". Below the table, a message states: "There are no items to show in this view of the 'Generated Trigger and Error reports' document library. To create a new item, click 'Add new document' below." A link for "Add new document" is provided.

SharePoint

Functionalities – Error Log

This workspace is used to store the errors and the progress made resolving them in a central location that can be updated by all contributors. The headings are set up and the text fields are provided, however, these logs will be completely inputted by the user. In order to access this Workspace please click on the link below:

<http://sharepoint.bankofamerica.com/sites/GCPSPV/reporting/pages/Error%20Log.aspx>

The screenshot displays the 'Error Log' interface within the 'SPV Reporting' workspace. The interface includes a navigation menu with options like 'Home', 'Golden Copy report', 'Trigger and Error reports', 'Generated Reports', 'Error Log', and 'User Guide'. Below the navigation is a toolbar with 'Refresh', 'Save', 'Connect to Data...', 'Commands and Options...', and 'Toolbar'. The main content is a table with the following data:

Collateral ISIN	BBG ID	Collateral Name	Book	Comments	Assigned	Resolution ETA
XS0197994337	PP5QOEUE3	Merrill Lynch & Co Inc	SPVJ	Needs to be set up and Priced	Ema/Paul	
XS0216094473	PP5NOFY45	Merrill Lynch & Co Inc	SPVJ	Needs to be set up and Priced	Ema/Paul	
XS0287534548	PP1UOH921	Merrill Lynch & Co Inc	SPVJ	Needs to be set up and Priced	Ema/Paul	
XS0173509430	PP5DOHJS7	Merrill Lynch & Co Inc	SPVJ	Needs to be set up and Priced	Ema/Paul	
XS0349632157	PP5TOBJQ9	Merrill Lynch & Co Inc	SPVJ	Needs to be set up and Priced	Ema/Paul	
XS0224392430	PP4NO43J2		SPVJ	Needs to be set up and Priced	Ema/Paul	
XS0227053344	PP53ONNU6	Merrill Lynch & Co Inc	SPVJ	Needs to be set up and Priced	Ema/Paul	
XS013905745	PP53OEFME	Merrill Lynch & Co Inc	SPVJ	Needs to be set up and Priced	Ema/Paul	



SPV Reporting Tool

Golden Copy Functionalities

Golden Copy Control Tab Functionalities

Golden Copy Report SPV Reporting Tool

Bank of America
Merrill Lynch

The SPV Reporting Tool will compile data from the ASIA, EMEA, and GLOBAL Trigger reports of a certain date of your choice and it will create the Golden Copy Report.

Note: Please enable all macros if they are not enabled on your computer.

You can change the macro security settings in the Trust Center (Microsoft Office Button, Excel Options button, Trust Center category, Trust Center Settings button, Macro Settings category. Or Developer tab, Code group, Macro Security button).

1. Enter the date of the report you want to create via the Show Calendar button or enter the date manually (YYYYMMDD)
Please note that there are not generated reports on Saturday/Sunday and NYSE holidays
2. Enter the FX rates under the FX rates tab.
3. Do not delete or rename any of the existing sheet tabs in the excel template.
4. Try to access less applications while the process runs.
5. When you see the pop-up window "Report Completed Successfully", you can view the report in the new excel spreadsheet.



The date you have been selected is:

Create
Golden Copy Report

1. Enter the FX rates under the FX tab sheet
2. Do not delete or rename any of the existing tabs

1. Enter the date of the report you want to create via the Show Calendar button or enter the date manually (YYYYMMDD)

Please note that there are not generated reports on Saturday/Sunday and NYSE holidays

2. Enter the FX rates under the FX rates tab.

3. Do not delete or rename any of the existing sheet tabs in the excel template.

4. Try to access less applications while the process runs.

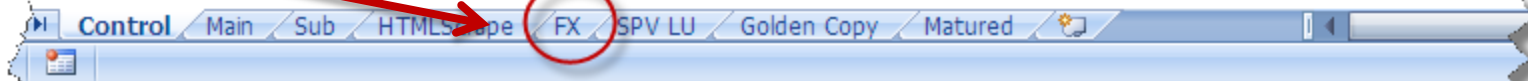
5. When you see the pop-up window "Report Completed Successfully", you can view the report in the new excel spreadsheet.



The date you have been selected is: 20091125

Create
Golden Copy R

Enter the FX rates
HERE



1. Enter the date of the report you want to create via the Show Calendar button or enter the date manually (YYYYMMDD)

NOTE: Please note that reports are not generated on Saturday/Sunday and NYSE holidays

2. Select a date from the Calendar

3. Select "OK"

Calendar

Please select the date of the report you wish to create.

Please note that there are no reports generated on Sat/Sun and NYSE holidays.

Nov 2009 Nov 2009

Sun	Mon	Tue	Wed	Thu	Fri	Sat
25	26	27	28	29	30	31
1	2	3	4	5	6	7
8	9	10	11	12	13	14
15	16	17	18	19	20	21
22	23	24	25	26	27	28
29	30	1	2	3	4	5

OK CANCEL

The date you have been selected is: 20091125

Show Calendar

Go

4. Select the blue button to run the report

ted Successfully", you can

20091125

Create Golden Copy Report

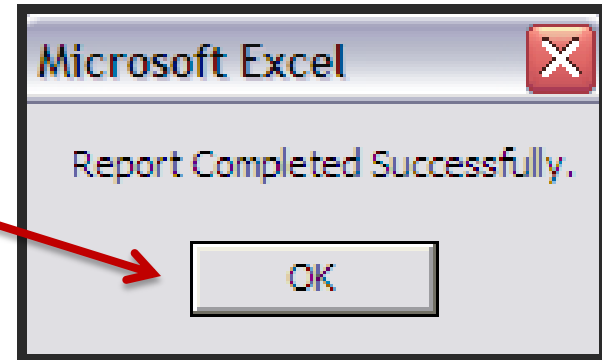
1. When the report starts compiling the data you will see this screen. You will be able to access other applications but for better performance of the tool, please access as few applications as possible.

The screenshot shows a web browser window displaying a report titled "Generated Main Report". The browser's address bar shows the URL: http://uswxapplexp01.lvt.us.ml.com:8081/aurora/trigger/20091125/TriggerReport-CREDIT_FLOW_EMEA. The report is presented in a table with three columns: Report Name, STATUS, and SPV Identifier. The data rows show various credit flow EMEA entries with statuses ranging from TRIGGERED to OK, and some with an Early Warning status. A "Golden Copy Report" button is visible at the bottom of the browser window.

Report Name	STATUS	SPV Identifier
CREDIT_FLOW_EMEA	TRIGGERED	XENON CAPITAL PUBLIC LIMITED COMPANY SERIES #111
CREDIT_FLOW_EMEA	OK	GALAXY CAPITAL PUBLIC LIMITED COMPANY SERIES 1
CREDIT_FLOW_EMEA	OK	XENON CAPITAL PLC #216
CREDIT_FLOW_EMEA	OK	XENON CAPITAL PLC #168
CREDIT_FLOW_EMEA	TRIGGERED	XENON CAP #162
CREDIT_FLOW_EMEA	OK	XENON CAPITAL PLC #41
CREDIT_FLOW_EMEA	OK	ARGON CAPITAL PLC 74
CREDIT_FLOW_EMEA	OK	INSPIRES LTD #26
CREDIT_FLOW_EMEA	OK	XENON CAPITAL PLC #47
CREDIT_FLOW_EMEA	OK	ARGON CAPITAL PLC 64
CREDIT_FLOW_EMEA	OK	XENON CAP #214
CREDIT_FLOW_EMEA	Early Warning	XENON CAPITAL PLC #90
CREDIT_FLOW_EMEA	OK	XENON CAPITAL PLC #219
CREDIT_FLOW_EMEA	OK	XENON CAPITAL PLC #126
CREDIT_FLOW_EMEA	OK	XENON CAPITAL PLC #78
CREDIT_FLOW_EMEA	OK	STRATUS CAPITAL PLC
CREDIT_FLOW_EMEA	OK	XENON CAPITAL PLC #27
CREDIT_FLOW_EMEA	OK	XENON CAPITAL PLC #219

At the bottom of the browser window, there is a "Show Calendar" button and a "Golden Copy Report" button. The status bar shows "Done", "Local intranet", and "100%".

1. When you see the pop-up window “Report Completed Successfully”, you can view the report which will appear on a separate sheet
2. Select “OK” to view the Golden Copy report
3. The Trigger and Error reports along with the Maturity Warning tab will appear in a separate sheet for additional modifications if needed



The screenshot shows an Excel spreadsheet with the following data:

TRIGGERS	CRVS	Collateral Rating	Collateral Price
CREDIT_SCT_GLOBAL	58	0	0
CREDIT_FLOW_ASIA	0	2	0
CREDIT_FLOW_EMEA	9	0	0
TOTAL	67	2	0

Report Name	CoPer ID	SPV ISIN	SPV Name	Collateral ISIN	Swap
CREDIT_FLOW_EMEA	161635423	BLANK_ISIN	ON CAPITAL PUBLIC LIMITED COMPANY SERIES #111		06ML2
CREDIT_FLOW_EMEA	163619123	XS0327783485	XENON CAP #162		07ML3
CREDIT_FLOW_EMEA	163631223	XS0347749359	XENON CAPITAL PLC #183		08ML0
CREDIT_FLOW_EMEA	163631225	XS0349451368	XENON CAPITAL PLC #185		08ML0
CREDIT_FLOW_EMEA	163870517	XS0318332136	XENON CAPITAL PLC #149		07ML2
CREDIT_FLOW_EMEA	163870528	XS0319489166	XENON CAPITAL PLC #151		07ML2
CREDIT_FLOW_EMEA	163617919	XS0322708917	XENON CAP #154		07ML3
CREDIT_FLOW_EMEA	163870526	XS0318915583	XENON CAPITAL PLC #150		07ML2
CREDIT_FLOW_EMEA	161635427	XS0282736064	XENON CAPITAL PLC #115		07ML2
CREDIT_FLOW_EMEA	160526188	BLANK_ISIN	HELIUM CAPITAL LIMITED SERIES 65		06ML2
CREDIT_FLOW_EMEA	163815775	US225383AF52	CLEAR PLC SER 29		07ML2
CREDIT_FLOW_EMEA	163815778	XS0293192943	CLEAR PLC #30		07ML3
CREDIT_FLOW_EMEA	163818661	US225383AH19	CLEAR PLC #45		07ML3
CREDIT_FLOW_EMEA	163818519	US701776AR79	PARCS-R 2007-15		07ML1
CREDIT_SCT_GLOBAL	161692413	XS0309760709	HELIUM CAPITAL LTD #80		07ML3
CREDIT_SCT_GLOBAL	160558512	US699424BY22	PARCS 2008-2		08ML2
CREDIT_SCT_GLOBAL	163818519	US701776AS52	PARCS-R 2007-17		07ML1
CREDIT_SCT_GLOBAL	163839700	XS0319601422	CLEAR PLC #66		07ML1
CREDIT_SCT_GLOBAL	161652146	US225383AA65	CLEAR PLC #24		07ML1
CREDIT_SCT_GLOBAL	160522921	XS0255137381	ARGON CAPITAL PLC 59		06ML2
CREDIT_SCT_GLOBAL	160558512	US699424AG25	PARCS 2006-7 SAVOY II		06ML4

The spreadsheet has three tabs at the bottom: 'Errors', 'Triggers', and 'Maturity Warning'. A blue callout box with the text 'The SPV Reporting Tool produces 3 tabs' has three red arrows pointing to the 'Errors', 'Triggers', and 'Maturity Warning' tabs.



SPV Reporting Tool

Trigger and Error Reports

Functionalities

Trigger/Error Reports Control Tab Functionalities

Trigger/Error Reports SPV Reporting Tool

Bank of America
Merrill Lynch

The SPV Reporting Tool will compile data from the ASIA, EMEA, and GLOBAL Trigger reports of a certain date of your choice and it will create the Trigger and Error Reports.

Note: Please enable all macros if they are not enabled on your computer.

You can change the macro security settings in the Trust Center (Microsoft Office Button , Excel Options button, Trust Center category, Trust Center Settings button, Macro Settings category). Or Developer tab, Code group, Macro Security button).

1. Enter the date of the report you want to create via the Show Calendar button or enter the date manually (YYYYMMDD)

Please note that there are not generated reports on Saturday/Sunday and NYSE holidays

2. Do not delete or rename any of the existing sheet tabs in the excel template.

3. Try to access less applications while the process runs.

4. When you see the pop-up window "Reports Completed Successfully", you can view the reports in the new excel spreadsheet.



The date you have been selected is:

Create reports

1. Enter the date of the report you want to create via the Show Calendar button or enter the date manually (YYYYMMDD)

NOTE: Please note that reports are not generated on Saturday/Sunday and NYSE holidays

2. Select a date from the Calendar

3. Select "OK"

Golden Copy Report

Please enable all macros if they are not enabled. You can change the macro security settings in the Trust Center Settings button, Macro Settings category.

1. Enter the date of the report you wish to create manually (YYYYMMDD). Please note that there are no reports generated on Sat/Sun and NYSE holidays.

2. Enter the FX rates under the FX Rates tab.

3. Do not delete or reformat the data in the report.

4. Try to access the report via the Golden Copy Report button.

5. When you view the report, you can see the date of the report.

Calendar

Please select the date of the report you wish to create.

Please note that there are no reports generated on Sat/Sun and NYSE holidays.

Nov 2009 Nov 2009

Sun	Mon	Tue	Wed	Thu	Fri	Sat
25	26	27	28	29	30	31
1	2	3	4	5	6	7
8	9	10	11	12	13	14
15	16	17	18	19	20	21
22	23	24	25	26	27	28
29	30	1	2	3	4	5

OK CANCEL

The date you have been selected is: 20091125

Show Calendar

Control Main Sub HTMLScrape FX SPV LU Golden Copy Matured

4. Select the blue button to run the report

and Successfully", you can

Create reports

1. Enter the FX rates under the FX tab sheet
2. Do not delete or rename any of the existing tabs

1. Enter the date of the report you want to create via the Show Calendar button or enter the date manually (YYYYMMDD)

Please note that there are not generated reports on Saturday/Sunday and NYSE holidays

2. Enter the FX rates under the FX rates tab.

3. Do not delete or rename any of the existing sheet tabs in the excel template.

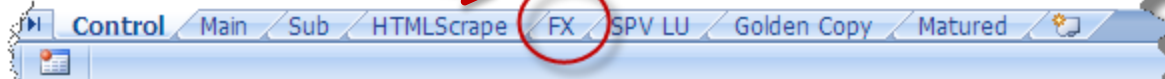
4. Try to access less applications while the process runs.

5. When you see the pop-up window "Report Completed Success", view the report in the new excel spreadsheet.



The date you have been selected is: 20091125

Enter the FX rates
HERE



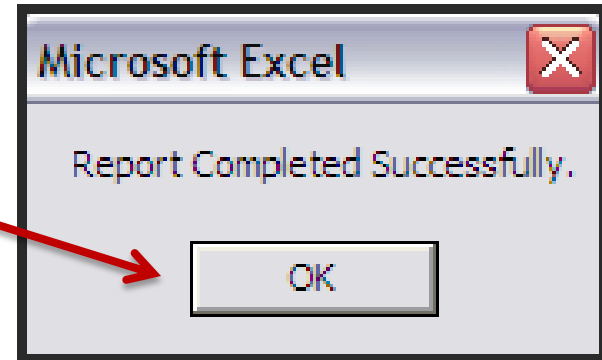
1. When the report starts compiling the data you will see this screen. You will be able to access other applications but for better performance of the tool, please access as few application as possible.

The screenshot shows a web browser window displaying a report. The browser's address bar shows the URL: http://uswxapplexp01.lvt.us.ml.com:8081/aurora/trigger/20091125/TriggerReport-CREDIT_FLOW_EMEA. The report content is as follows:

Report Name	STATUS	SPV Identifier
CREDIT_FLOW_EMEA	TRIGGERED	XENON CAPITAL PUBLIC LIMITED COMPANY SERIES #111
CREDIT_FLOW_EMEA	OK	GALAXY CAPITAL PUBLIC LIMITED COMPANY SERIES 1
CREDIT_FLOW_EMEA	OK	XENON CAPITAL PLC #216
CREDIT_FLOW_EMEA	OK	XENON CAPITAL PLC #168
CREDIT_FLOW_EMEA	TRIGGERED	XENON CAP #162
CREDIT_FLOW_EMEA	OK	XENON CAPITAL PLC #41
CREDIT_FLOW_EMEA	OK	ARGON CAPITAL PLC 74
CREDIT_FLOW_EMEA	OK	INSPIRES LTD #26
CREDIT_FLOW_EMEA	OK	XENON CAPITAL PLC #47
CREDIT_FLOW_EMEA	OK	ARGON CAPITAL PLC 64
CREDIT_FLOW_EMEA	OK	XENON CAP #214
CREDIT_FLOW_EMEA	Early Warning	XENON CAPITAL PLC #90
CREDIT_FLOW_EMEA	OK	XENON CAPITAL PLC #219
CREDIT_FLOW_EMEA	OK	XENON CAPITAL PLC #126
CREDIT_FLOW_EMEA	OK	XENON CAPITAL PLC #78
CREDIT_FLOW_EMEA	OK	STRATUS CAPITAL PLC
CREDIT_FLOW_EMEA	OK	XENON CAPITAL PLC #27
CREDIT_FLOW_EMEA	OK	XENON CAPITAL PLC #219

At the bottom of the browser window, there is a status bar with the text: "The date you have been selected is: 20091125" and a button labeled "Golden Copy Report".

1. When you see the pop-up window “Report Completed Successfully”, you can view the report which will appear on a separate sheet
2. Select “OK” to view the Golden Copy report
3. The Trigger and Error reports along with the Maturity Warning tab will appear in a separate sheet for additional modifications if needed



Report as of 11/23/2009

TRIGGERS	CRVS	Collateral Rating	Collateral Price
CREDIT_SCT_GLOBAL	58	0	0
CREDIT_FLOW_ASIA	0	2	0
CREDIT_FLOW_EMEA	9	0	0
TOTAL	67	2	0

Trigger Report

Report Name	CoPer ID	SPV ISIN	SPV Name	Collateral ISIN	Swap
CREDIT_FLOW_EMEA	161635423	BLANK_ISIN	ON CAPITAL PUBLIC LIMITED COMPANY SERIES #111		06ML2
CREDIT_FLOW_EMEA	163619123	XS0327783485	XENON CAP #162		07ML3
CREDIT_FLOW_EMEA	163631223	XS0347749359	XENON CAPITAL PLC #183		08ML0
CREDIT_FLOW_EMEA	163631225	XS0349451368	XENON CAPITAL PLC #185		08ML0
CREDIT_FLOW_EMEA	163870517	XS0318332136	XENON CAPITAL PLC #149		07ML2
CREDIT_FLOW_EMEA	163870528	XS0319489166	XENON CAPITAL PLC #151		07ML2
CREDIT_FLOW_EMEA	163617919	XS0322708917	XENON CAP #154		07ML3
CREDIT_FLOW_EMEA	163870526	XS0318915583	XENON CAPITAL PLC #150		07ML2
CREDIT_FLOW_EMEA	161635427	XS0282736064	XENON CAPITAL PLC #115		07ML2
CREDIT_FLOW_EMEA	160526188	BLANK_ISIN	HELIUM CAPITAL LIMITED SERIES 65		06ML2
CREDIT_FLOW_EMEA	163815775	US225383AF52	CLEAR PLC SER 29		07ML2
CREDIT_FLOW_EMEA	163815778	XS0293192943	CLEAR PLC #30		07ML3
CREDIT_FLOW_EMEA	163818661	US225383AH19	CLEAR PLC #45		07ML3
CREDIT_FLOW_EMEA	163818519	US701776AR79	PARCS-R 2007-15		07ML1
CREDIT_SCT_GLOBAL	161692413	XS0309760709	HELIUM CAPITAL LTD #80		07ML3
CREDIT_SCT_GLOBAL	160558512	US699424BY22	PARCS 2008-2		08ML2
CREDIT_SCT_GLOBAL	163818519	US701776AS52	PARCS-R 2007-17		07ML1
CREDIT_SCT_GLOBAL	163839700	XS0319601422	CLEAR PLC #66		07ML1
CREDIT_SCT_GLOBAL	161652146	US225383AA65	CLEAR PLC #24		07ML1
CREDIT_SCT_GLOBAL	160522921	XS0255137381	ARGON CAPITAL PLC 59		06ML2
CREDIT_SCT_GLOBAL	160558512	US699424AG25	PARCS 2006-7 SAVOY II		06ML4

The SPV Reporting Tool produces 3 tabs

Errors Triggers Maturity Warning



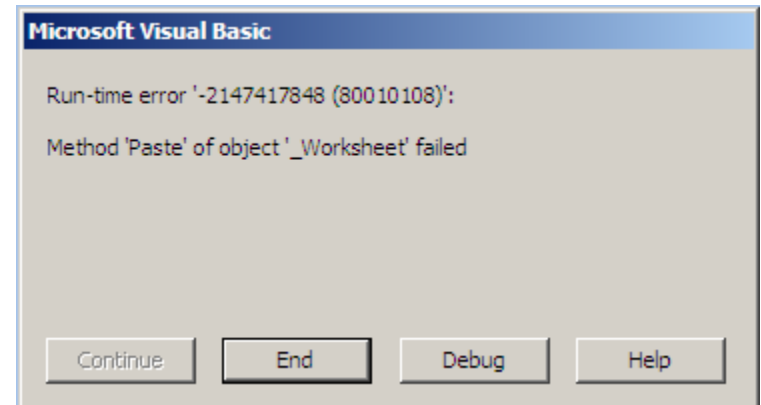
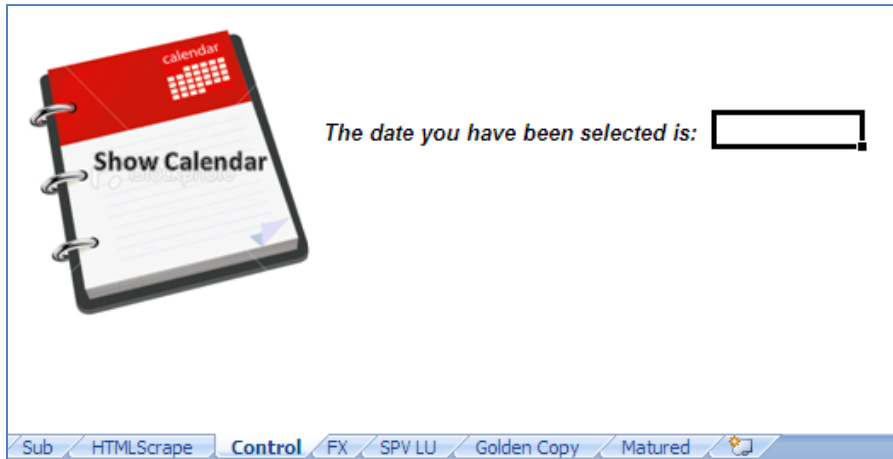
SPV Reporting Tool

User Performance Errors

The following slides display errors that can occur if the user does not run the program correctly or alters certain conditions of the program.

Error 1

When the program runs with no date entered in the date field, the program will navigate to a nonexistent page and copy incorrect data into Excel. This will cause an error when the program tries to reformat the data. Excel will either hang , do nothing, or the following error message will prompt.

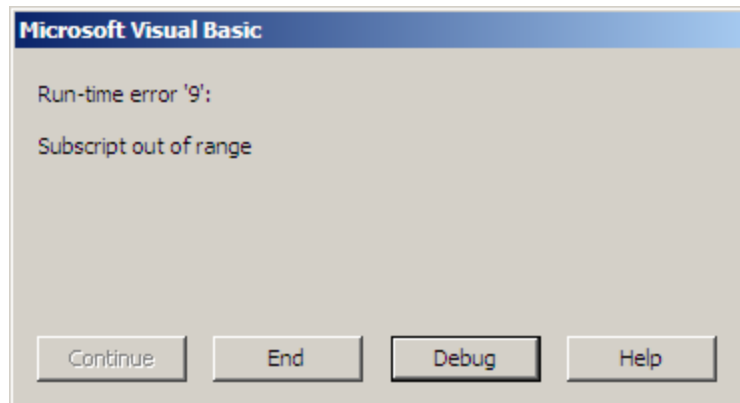
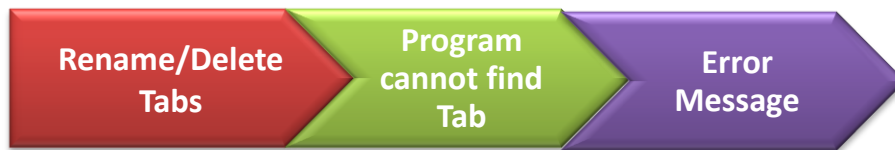


Note: This error also occurs when a date when no reports are created is selected such as weekends and NYSE holidays.

Error 2

If the tabs are renamed or deleted, when the program runs it will try to find an open a tab that had the original name. When it cannot locate that tab, the error message as seen on the left will appear.

It is necessary for the tabs to keep their original names (as seen below). However, when the program completes, a new workbook will open with only the Golden Copy, Matured, and Summary tab. In this workbook, the sheets can be renamed.



Error 3



	S	T	U	V	W	X	Y	Z
1	Collat Notional (USD)	Collat Notional at Deal	Collat Price	Collateral MTM (USD)	Collateral MTM %	Average Co	Trader	FX Rates
2	#N/A	#N/A	86.67%	ERROR	0	92.94%	Li-woon Lim	#N/A
3	#N/A	#N/A	92.15%	ERROR	0	92.94%	Li-woon Lim	#N/A
4	#N/A	#N/A	92.34%	ERROR	0	92.94%	Li-woon Lim	#N/A
5	#N/A	#N/A	100.59%	ERROR	0	92.94%	Li-woon Lim	#N/A
6	#N/A	#N/A	ERROR	ERROR	0	100.13%	Manish Srivastav	#N/A
7	#N/A	#N/A	ERROR	ERROR	0	100.13%	Manish Srivastav	#N/A
8	#N/A	#N/A	100.13%	ERROR	0	100.13%	Manish Srivastav	#N/A
9	#N/A	#N/A	112.12%	ERROR	0	112.12%	Kazuya Ichikawa	#N/A
10	#N/A	#N/A	ERROR	ERROR	0	ERROR	Kazuya Ichikawa	#N/A

	A	B	C	D	E
1	Currency	FX Rate			
2	ADP	0.005312			
3	AED	272264			
4	ALL	0.010732			
5	AMD	0.002589			
6	ANG	0.588235			
7	ARC	0.263505			
8	ARS	0.261849			
9	ATS	0.107033			
10	AUD	0.9004			
11	AWG	0.561798			
12	AZM	0.000204			
13	BBD	0.502513			
14	BDT	0.014519			
15	BEF	0.03651			
16	BHD	2.65252			
17	BIF	0.000825			
18	BMD	1			
19	BND	0.716692			
20	BOB	0.14245			
21	BRL	0.567118			
22	BSD	1			
23	BTN	0.021286			
24	BWP	0.148			
25	BZD	0.510204			
26	CAD	0.925926			
27	CHF	0.975515			
28	CLP	0.001883			
29	CNY	0.146462			
30	COP	0.0005			
31	CRC	0.001736			
32	CUP	1			

First Currency Rate should be placed in Cells A2 and B2

Columns S-W of the Golden Copy attempts to convert each collateral value to USD. This requires a look up table which is placed in the FX tab. If the FX rates are not reported or incorrectly placed, the formulas will fail. Note: The program will not error but there will be errors in the Golden Copy and Matured tabs as seen in the highlighted portions of the figure above.

The correct placement of FX rates are shown in the image to the right.

Error 4



As the HTML SPV reports are constantly being changed to meet the needs of Credit Risk Management and Trade Support, the Golden Copy program needs to realign with it to accommodate the changes. If not, the program will not fail but the data in the Golden Copy fields will be incorrectly mapped.

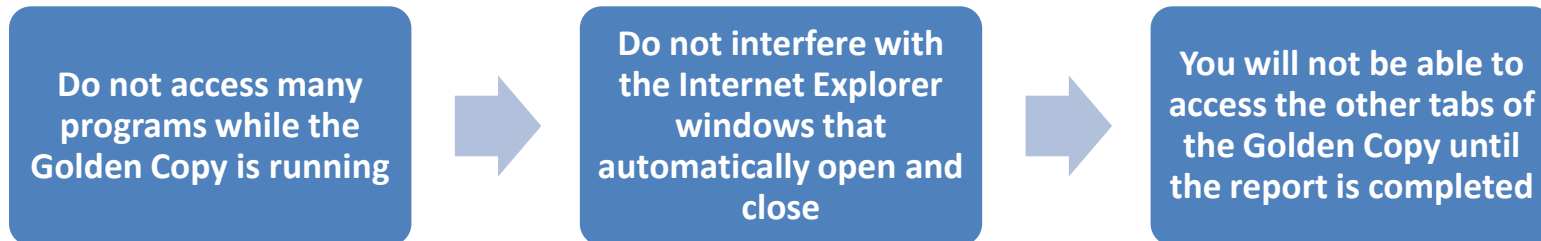
The summary table below outlines two release changes. This means that the Golden Copy program is different for reports run before 11/5/2009, after 11/5/2009, and after 12/5/2009. The date of the report being run needs to be created with the correct Golden Copy Version.

Release Date	Report Changes
November 5, 2009	<ul style="list-style-type: none">•Added Report Name, Book, Trader, and Report Date to the Main report•Added Report Name, Collateral CUSIP, and Security Description to the Sub report
December 4, 2009	<ul style="list-style-type: none">•Added Issue Date to the Main report

Error 5



This program has varying performance reports. In general, it depends what machine the program is being run on. On a high performance machine, the report can be created while the user is running other programs or activating other windows. However, on a low performance machine, if the user accesses too many programs, this may cause the Golden Copy to fail.



Error 6

Excel macros
disabled

Excel cannot
complete the
report/hangs/errors

If Excel macros are disabled the SPV Reporting Tool cannot execute the operations and an error will occur:

You can change the macro security settings in the Trust Center (Microsoft Office Button , Excel Options button, Trust Center category, Trust Center Settings button, Macro Settings category. Or Developer tab, Code group, Macro Security button). Please follow these steps.

1

2

3

Excel Options

Popular
Formulas
Proofing
Save
Advanced
Customize
Add-Ins
Trust Center
Resources

Help keep your documents safe and your computer secure and healthy.

Protecting your privacy

Microsoft cares about your privacy. For more information about how Microsoft Office Excel helps to protect your privacy, please see the privacy statements.

[Show the Microsoft Office Excel privacy statement](#)
[Microsoft Office Online privacy statement](#)
[Customer Experience Improvement Program](#)

Security & more

Learn more about protecting your privacy and security from Microsoft Office Online.

[Microsoft Windows Security Center](#)
[Microsoft Trustworthy Computing](#)

Microsoft Office Excel Trust Center

The Trust Center contains security and privacy settings. These settings help keep your computer secure. We recommend that you do not change these settings.

Trust Center Settings...

Trust Center

Trusted Publishers
Trusted Locations
Add-Ins
ActiveX Settings
Macro Settings
Message Bar
External Content
Privacy Options

Macro Settings

For macros in documents not in a trusted location:

Disable all macros without notification
 Disable all macros with notification
 Disable all macros except digitally signed macros
 Enable all macros (not recommended; potentially dangerous code can run)

Developer Macro Settings

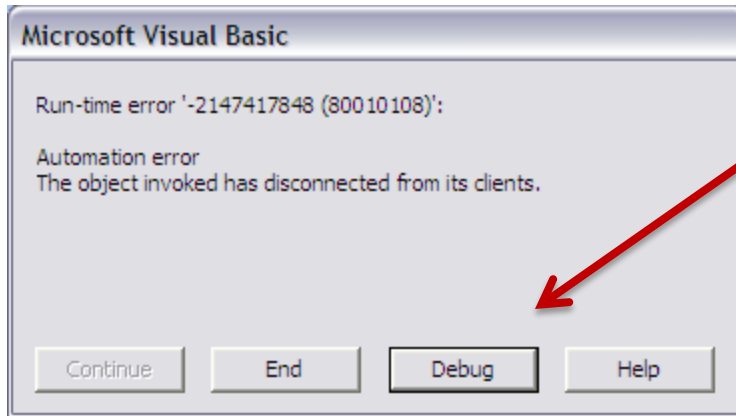
Trust access to the VBA project object model

Error 7

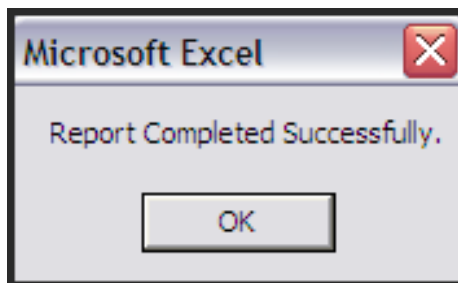
Interrupting the process
while the reporting tool
is running

Excel cannot complete
the report/hangs/errors

If the process is interrupted while the reporting tool is running, the following error will occur.



Do not close any pop-up windows until the report completes. You will get the following message to notify you that the report is successfully completed.



Error 8

Click "Open" when user clicks on the button feature on the SharePoint site

Excel cannot complete report due to security and change control standards

A pop-up window will appear. Select **"SAVE"** to save the MS Excel spreadsheet on your hard drive.

*Note: If you select **"OPEN"** You will not be able to run the report due to security and change control standards*

