Exhibits in the US Senate report were amended along with footnotes after November 2013

See what one could get in early 2017 searching the web for the US Senate report exhibits published on the London Whale for the US CIO Business Review that was presented by Drew to Dimon and other senior bank executives:

See now what was disclosed in a version that was available in December 2013. There are mentions to the “tranche book” to the “CLOs” to the VAR and $21 billion of potential losses in stress scenarios which look quite optimistic in fact.
### CIO Summary Risk Metrics

#### Structural Risk
- Firm Cost (excludes credit spread) (6.7)
- Credit spread movements 3.9
- Firm Cost (includes credit) (12.4)

#### Risk Overview
- Integration of SAA into Credit Stress reflected, includes OGI impact as well as structural liability (see table below)
- Full limits framework review underway
- VaR limits and disclosure would include all CIO Traders Book assets
- Assets moved to Banking Book (e.g., bank preferreds and CLOs) not included in VaR for limits disclosure
- Consider removal of MSR VaR from 1Q12 disclosure
- Regulators have recently moved MSR and hedges to Banking Book
- Competitors have not followed JPM in disclosure of MSR VaR

#### Credit Risk

<table>
<thead>
<tr>
<th>Stress Testing (from USD)</th>
<th>Credit Crim</th>
<th>Credit Market</th>
<th>Others</th>
</tr>
</thead>
<tbody>
<tr>
<td>CIO, MTM</td>
<td>20</td>
<td>15</td>
<td>4</td>
</tr>
<tr>
<td>CIO, SAA AFS</td>
<td>7,362</td>
<td>3,722</td>
<td>3,640</td>
</tr>
<tr>
<td>CIO, SAA Liabilities</td>
<td>4,108</td>
<td>2,603</td>
<td>1,505</td>
</tr>
<tr>
<td>FX Capital Hedging</td>
<td>706</td>
<td>400</td>
<td>306</td>
</tr>
<tr>
<td>TOTAL (as of Feb 22)</td>
<td>(140)</td>
<td>(11,223)</td>
<td>(11,223)</td>
</tr>
</tbody>
</table>

#### VAR Highlights
- Enhanced VaR methodology for tranche book, reviewed and approved by MRO, helping to reduce VAR and RNA usage
- Reduced MSR VAR reflects increased sensitivity profile based on model improvements

#### Global CIO 1Q12
- Global CIO 1Q12
- CIO International 48.3 11.9
- CIO North Americas 8.6 5.7
- MSR 4.9 2.3

#### CIO - Global 1Q12 VAR

![VAR Chart](chart.png)