

FR Y-14Q: Trading, PE and Other Fair Value Assets Schedules

Institution Name:

Firm Name

Effective Date:

Date of Data Submission:

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective date:
Submission Date:

Country	Delta (\$MM)	Gamma (\$MM / +1%)	Vega (\$MM / +1 vol pt)	Profit/(Loss) from % Change in Country Equity Prices (\$MM)							Vega (\$MM / +1 vol pt)														
				CTRDH042							CTRDH044														
				-50%	-40%	-35%	-30%	-20%	0%		Total	1M	3M	6M	9M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	
CTRDH038	CTRDH039	CTRDH040	CTRDH041	CTRDH043							CTRDH044														
Australia									\$0		0.0														
Austria									\$0		0.0														
Belgium									\$0		0.0														
Canada									\$0		0.0														
Denmark									\$0		0.0														
Finland									\$0		0.0														
France									\$0		0.0														
Germany									\$0		0.0														
Greece									\$0		0.0														
Ireland									\$0		0.0														
Italy									\$0		0.0														
Japan									\$0		0.0														
Netherlands									\$0		0.0														
New Zealand									\$0		0.0														
Norway									\$0		0.0														
Portugal									\$0		0.0														
Spain									\$0		0.0														
Sweden									\$0		0.0														
Switzerland									\$0		0.0														
United Kingdom									\$0		0.0														
United States									\$0		0.0														
Euro Stoxx 50 Index									\$0		0.0														
Stoxx Europe 600 Index									\$0		0.0														
Other Cross-Country Indices									\$0		0.0														
Other Advanced Economies									\$0		0.0														
Advanced Economies Total	\$0	0.0	0.0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Bulgaria									\$0		0.0														
Czech Republic									\$0		0.0														
Hungary									\$0		0.0														
Poland									\$0		0.0														
Russia									\$0		0.0														
Ukraine																									

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective date:
Submission Date:

[illegible]

Please select how volatility changes are expressed:

CTRDH045

Relative % change in Volatility

Profit/(Loss) from changes in Spot/Vol (\$MM): WORLD-WIDE EQUITIES

CTRDH048

CTRDH047		% CHANGE IN SPOT VALUE								Vega post vol shock (at 0 spot shock) (\$MM / +1% relative)
			-50%	-40%	-35%	-30%	-20%	0%		
		CTRDH046								
% CHANGE IN VOL										
	0%							\$0		
	15%									
	30%									
	60%									
										CTRDH411

Delta post spot shock (at 0 vol shock) (\$MM)

CTRDH050

Check: \$0.0000

Gamma post spot shock (at 0 vol shock) (\$MM / +1%)

CTRDH051

Check: \$0.0000

Vega post spot shock (at 0 vol shock) (\$MM / +1 vol pt)

CTRDH049

Check: \$0.0000

Trading, PE & Other Fair Value Assets Schedule

Other Equity

Firm Name

Effective Date:

Submission Date:

Profit/(Loss) from a -1% change in dividends (\$MM)

CTRDH055

[illegible]

Trading, PE & Other Fair Value Assets Schedule

FX Spot Sensitivities

Firm Name

Effective Date:
Submission Date:

[illegible]

FX Lognormal Vega (\$K / +1 vol pt)

CTRDH065

[illegible]

DV01 (\$K / -1 bp)

CTRDH070

Currency CTRDH068

Category CTRDH069

AUD Directional Risks

[illegible]

AUD Basis Risks (Do not include the swap/discounting curve specified above)

[illegible]

CAD Directional Risks

[illegible]

CAD Basis Risks (Do not include the swap/discounting curve specified above)

[illegible]

CHF Directional Risks

[illegible]

CHF Basis Risks (Do not include the swap/discounting curve specified above)

[illegible]

DKK Directional Risks

[illegible]

DKK Basis Risks (Do not include the swap/discounting curve specified above)

[illegible]

\$MM P/(L) from a Parallel Move in Rates (bps)

CTRDH071

	-200 bps	-100 bps	-50 bps	0 bps	+50 bps	+100 bps	+150 bps	+200 bps	+300 bps	+400 bps	+500 bps	
--	----------	----------	---------	-------	---------	----------	----------	----------	----------	----------	----------	--

CTRDH067

			\$0									
			\$0									
			\$0									
			\$0									

[illegible][illegible][illegible]

			\$0									
			\$0									
			\$0									
			\$0									

[illegible][illegible][illegible]

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:
Submission Date:

Interest Rate Normal Vegas (\$MM / +10 bps shift)

CTRDH077

Select the vega convention being used:

CTRDH072

Normal

Specify the units in which vega is expressed:

CTRDH073

\$MM / +10 bps shift

[illegible][illegible][illegible]

Interest Rate Normal Vegas (\$MM / +10 bps shift)

CTRDH077

Select the vega convention being used:

CTRDH072

Normal

Specify the units in which vega is expressed:

CTRDH073

\$MM / +10 bps shift

[illegible]

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:
Submission Date:

Inflation Delta (\$K / +1 bp)

[illegible]

Cross-Currency vs. USD Basis (\$K / +1 bp)

(+1 bp parallel move in curve relative to base curve)

[illegible]

Trading, PE & Other Fair Value Assets Schedule
Energy

Firm Name

Delta (\$MM)

CTRDH087

CTRDH086

Spot Maturity

CRUDE OIL									
Brent	Dubai Fateh	Maya	Tapis	WTI	OMAN	Other Sour Crude	Other Sweet Crude	Unspecified Crude	
Month 1									
Month 2									
Month 3									
Month 4									
Month 5									
Month 6									
Month 7									
Month 8									
Month 9									
Month 10									
Month 11									
Month 12									
Month 13									
Month 14									
Month 15									
Month 16									
Month 17									
Month 18									
Month 19									
Month 20									
Month 21									
Month 22									
Month 23									
Month 24									
Year 3									
Year 4									
Year 5									
Year 6									
Year 7									
Year 8									
Year 9									
Year 10-14									
Year 15-19									
Year 20+									
Total Delta	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

Gamma (\$MM / +1%)

CTRDH088

Total Gamma

--	--	--	--	--	--	--	--	--

Vega (\$MM / +1 vol pt)

CTRDH089

Vega (\$MM / +10% Rel)

CTRDH090

Total Vega

--	--	--	--	--	--	--	--	--

Trading, PE & Other Fair Value Assets

Effective Date:
Submission Date:

Delta (\$MM)

CTRDH087

CTRDH086

Spot Maturity

[illegible]

Gamma (\$MM / +1%)

Total Gamma

										0
--	--	--	--	--	--	--	--	--	--	---

Vega (\$MM / +1 vol pt)

Vega (\$MM / +10% Rel)

Total Vega

										0
--	--	--	--	--	--	--	--	--	--	---

Trading, PE & Other Fair Value Assets

Delta (\$MM)

CTRDH087

CTRDH086

Spot Maturity

Month 1
Month 2
Month 3
Month 4
Month 5
Month 6
Month 7
Month 8
Month 9
Month 10
Month 11
Month 12
Month 13
Month 14
Month 15
Month 16
Month 17
Month 18
Month 19
Month 20
Month 21
Month 22
Month 23
Month 24
Year 3
Year 4
Year 5
Year 6
Year 7
Year 8
Year 9
Year 10-14
Year 15-19
Year 20+

Total Delta

Gamma (\$MM / +1%)

Total Gamma

Vega (\$MM / +1 vol pt)

Vega (\$MM / +10% Rel)

Total Vega

[illegible][illegible][illegible]

Trading, PE & Other Fair Value Assets

Firm Name

Delta (\$MM)

CTRDH087

CTRDH086

Spot Maturity

Month 1
Month 2
Month 3
Month 4
Month 5
Month 6
Month 7
Month 8
Month 9
Month 10
Month 11
Month 12
Month 13
Month 14
Month 15
Month 16
Month 17
Month 18
Month 19
Month 20
Month 21
Month 22
Month 23
Month 24
Year 3
Year 4
Year 5
Year 6
Year 7
Year 8
Year 9
Year 10-14
Year 15-19
Year 20+

Total Delta

Gamma (\$MM / +1%)

Total Gamma

Vega (\$MM / +1 vol pt)

Vega (\$MM / +10% Rel)

Total Vega

[illegible][illegible][illegible]

Trading, PE & Other Fair Value Assets

Effective Date:
Submission Date:

Delta (\$MM)

CTRDH087

CTRDH086

Spot Maturity

Month 1
Month 2
Month 3
Month 4
Month 5
Month 6
Month 7
Month 8
Month 9
Month 10
Month 11
Month 12
Month 13
Month 14
Month 15
Month 16
Month 17
Month 18
Month 19
Month 20
Month 21
Month 22
Month 23
Month 24
Year 3
Year 4
Year 5
Year 6
Year 7
Year 8
Year 9
Year 10-14
Year 15-19
Year 20+

Total Delta

Gamma (\$MM / +1%)

Total Gamma

Vega (\$MM / +1 vol pt)

Vega (\$MM / +10% Rel)

Total Vega

[illegible]

													0	0
--	--	--	--	--	--	--	--	--	--	--	--	--	---	---

[illegible]

Trading, PE & Other Fair Value Assets

Delta (\$MM)

CTRDH087

CTRDH086

Spot Maturity

Month 1
Month 2
Month 3
Month 4
Month 5
Month 6
Month 7
Month 8
Month 9
Month 10
Month 11
Month 12
Month 13
Month 14
Month 15
Month 16
Month 17
Month 18
Month 19
Month 20
Month 21
Month 22
Month 23
Month 24
Year 3
Year 4
Year 5
Year 6
Year 7
Year 8
Year 9
Year 10-14
Year 15-19
Year 20+

Total Delta

Gamma (\$MM / +1%)

Total Gamma

Vega (\$MM / +1 vol pt)

Vega (\$MM / +10% Rel)

Total Vega

INFORMATIONAL**			
CTRDH083			
Heat Rate Options		Tolling Agreements	
Gas Component	Power Component	Gas Component	Power Component
CTRDH084			
\$0	\$0	\$0	\$0

** See FR Y-14Q instructions

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Trading, PE & Other Fair Value Assets Schedule

Metals

Firm Name

Effective Date:
Submission Date:

Delta (\$MM)

CTRDH087

CTRDH086

Spot Maturity

Month 1							\$0
Month 2							\$0
Month 3							\$0
Month 4							\$0
Month 5							\$0
Month 6							\$0
Month 7							\$0
Month 8							\$0
Month 9							\$0
Month 10							\$0
Month 11							\$0
Month 12							\$0
Month 13							\$0
Month 14							\$0
Month 15							\$0
Month 16							\$0
Month 17							\$0
Month 18							\$0
Month 19							\$0
Month 20							\$0
Month 21							\$0
Month 22							\$0
Month 23							\$0
Month 24							\$0
Year 3							\$0
Year 4							\$0
Year 5							\$0
Year 6							\$0
Year 7							\$0
Year 8							\$0
Year 9							\$0
Year 10-14							\$0
Year 15-19							\$0
Year 20+							\$0
Total Delta		\$0	\$0	\$0	\$0	\$0	\$0

Gamma (\$MM / +1%)

CTRDH088

Total Gamma

					0
--	--	--	--	--	---

Vega (\$MM / +1 vol pt)

CTRDH089

Vega (\$MM / +10% Rel)

CTRDH090

Total Vega

					0
--	--	--	--	--	---

BASE METALS

CTRDH083

**Aluminum
(Primary)**

**Aluminum
(Alloy)**

Copper

Iron

Lead

Nicke

Time

Uran

 \mathbb{Z}

N

ase
s

Metals

[illegible]

CTRDH083

Other /
Unspecified
Metals

Total Metals

CTRDH084

[illegible]

0

0

CTRDH083

Submission Date:

Spot Maturity

[illegible]

Profit/(Loss) from changes in Spot/Vol (\$MM): OIL PRODUCTS

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

[illegible]**Profit/(Loss) from changes in Spot/Vol (\$MM): NATURAL GAS**

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

[illegible]**Profit/(Loss) from changes in Spot/Vol (\$MM): POWER**

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

[illegible]

Profit/(Loss) from changes in Spot/Vol (\$MM): EMISSIONS

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

[illegible]**Profit/(Loss) from changes in Spot/Vol (\$MM): COAL**

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

[illegible]**Profit/(Loss) from changes in Spot/Vol (\$MM): FREIGHT**

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

[illegible]

Profit/(Loss) from changes in Spot/Vol (\$MM): OTHER STRUCTURED PRODUCTS & OTHER ENERGY PRODUCTS

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

CTRDH092		% CHANGE IN SPOT VALUE										
			-75%	-50%	-40%	-30%	-20%	0%	25%	50%	75%	
		CTRDH093										
% CHANGE IN VOL												
	0							\$0.00				
	10											
	20											
	35											
	50											

Profit/(Loss) from changes in Spot/Vol (\$MM): BASE METALS

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

[illegible]

Profit/(Loss) from changes in Spot/Vol (\$MM): PRECIOUS METALS

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

[illegible]**Profit/(Loss) from changes in Spot/Vol (\$MM): AGS/SOFTS**

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

[illegible]**Profit/(Loss) from changes in Spot/Vol (\$MM): DIVERSIFIED COMMODITY INDICES**

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

[illegible]

Trading, PE & Other Fair Value Securitized Products

[illegible]

Trading, PE & Other Fair Val
Securitized Products

Effective Date:

Submission Date:

Corporate CDO / CLO			Warehouse		
CTRDH096			CTRDH096		
CLO	Other / Unspecified	Corporate CDO/CLO SubTotal	Total Size	Total Protection	Other / Unspecified
CTRDH097			CTRDH097		

MV* (\$MM)
CTRDH100
Rating CTRDH098
Vintage CTRDH099

AAA Total	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006			\$0			
2006			\$0			
2007			\$0			
Post 2007			\$0			
Unspecified Vintage			\$0			
AA Total	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006			\$0			
2006			\$0			
2007			\$0			
Post 2007			\$0			
Unspecified Vintage			\$0			
A Total	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006			\$0			
2006			\$0			
2007			\$0			
Post 2007			\$0			
Unspecified Vintage			\$0			
BBB Total	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006			\$0			
2006			\$0			
2007			\$0			
Post 2007			\$0			
Unspecified Vintage			\$0			
BB Total	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006			\$0			
2006			\$0			
2007			\$0			
Post 2007			\$0			
Unspecified Vintage			\$0			
B Total	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006			\$0			
2006			\$0			
2007			\$0			
Post 2007			\$0			
Unspecified Vintage			\$0			
<B Total	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006			\$0			
2006			\$0			
2007			\$0			
Post 2007			\$0			
Unspecified Vintage			\$0			
NR Total	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006			\$0			
2006			\$0			
2007			\$0			
Post 2007			\$0			
Unspecified Vintage			\$0			
Total	\$0	\$0	\$0	\$0	\$0	\$0

Trading, PE & Other Fair Value

Securitized Products

ABS								CMBS							
CTRDH096								CTRDH096							
							ABS SubTotal	Cash Non-Agency							CMBS SubTotal
Autos	Credit Cards	Student Loans	ABS CDS	Credit Basket	Index Tranches	Other / Unspecified		CMBS	CMBS CDS	CMBS CDO	Credit Basket	Index Tranches	Whole Loans	Other / Unspecified	

Notional (\$MM)
CTRDH101
Rating (CTRDH098)
Vintage (CTRDH099)

AAA Total	\$0 \$0 \$0 \$0 \$0 \$0 \$0							\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0							\$0
Pre 2006								\$0								\$0
2006								\$0								\$0
2007								\$0								\$0
Post 2007								\$0								\$0
Unspecified Vintage								\$0								\$0
AA Total	\$0 \$0 \$0 \$0 \$0 \$0 \$0							\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0							\$0
Pre 2006								\$0								\$0
2006								\$0								\$0
2007								\$0								\$0
Post 2007								\$0								\$0
Unspecified Vintage								\$0								\$0
A Total	\$0 \$0 \$0 \$0 \$0 \$0 \$0							\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0							\$0
Pre 2006								\$0								\$0
2006								\$0								\$0
2007								\$0								\$0
Post 2007								\$0								\$0
Unspecified Vintage								\$0								\$0
BBB Total	\$0 \$0 \$0 \$0 \$0 \$0 \$0							\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0							\$0
Pre 2006								\$0								\$0
2006								\$0								\$0
2007								\$0								\$0
Post 2007								\$0								\$0
Unspecified Vintage								\$0								\$0
BB Total	\$0 \$0 \$0 \$0 \$0 \$0 \$0							\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0							\$0
Pre 2006								\$0								\$0
2006								\$0								\$0
2007								\$0								\$0
Post 2007								\$0								\$0
Unspecified Vintage								\$0								\$0
B Total	\$0 \$0 \$0 \$0 \$0 \$0 \$0							\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0							\$0
Pre 2006								\$0								\$0
2006								\$0								\$0
2007								\$0								\$0
Post 2007								\$0								\$0
Unspecified Vintage								\$0								\$0
<B Total	\$0 \$0 \$0 \$0 \$0 \$0 \$0							\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0							\$0
Pre 2006								\$0								\$0
2006								\$0								\$0
2007								\$0								\$0
Post 2007								\$0								\$0
Unspecified Vintage								\$0								\$0
NR Total	\$0 \$0 \$0 \$0 \$0 \$0 \$0							\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0							\$0
Pre 2006								\$0								\$0
2006								\$0								\$0
2007								\$0								\$0
Post 2007								\$0								\$0
Unspecified Vintage								\$0								\$0
Total	\$0 \$0 \$0 \$0 \$0 \$0 \$0							\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0							\$0

Trading, PE & Other Fair Val
Securitized Products

Effective Date:

Submission Date:

Corporate CDO / CLO			Warehouse		
CTRDH096			CTRDH096		
CLO	Other / Unspecified	Corporate CDO/CLO SubTotal	Total Size	Total Protection	Other / Unspecified

Notional (\$MM)

CTRDH101
Rating (CTRDH098)
Vintage (CTRDH099)

AAA Total	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006			\$0			
2006			\$0			
2007			\$0			
Post 2007			\$0			
Unspecified Vintage			\$0			
AA Total	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006			\$0			
2006			\$0			
2007			\$0			
Post 2007			\$0			
Unspecified Vintage			\$0			
A Total	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006			\$0			
2006			\$0			
2007			\$0			
Post 2007			\$0			
Unspecified Vintage			\$0			
BBB Total	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006			\$0			
2006			\$0			
2007			\$0			
Post 2007			\$0			
Unspecified Vintage			\$0			
BB Total	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006			\$0			
2006			\$0			
2007			\$0			
Post 2007			\$0			
Unspecified Vintage			\$0			
B Total	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006			\$0			
2006			\$0			
2007			\$0			
Post 2007			\$0			
Unspecified Vintage			\$0			
<B Total	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006			\$0			
2006			\$0			
2007			\$0			
Post 2007			\$0			
Unspecified Vintage			\$0			
NR Total	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006			\$0			
2006			\$0			
2007			\$0			
Post 2007			\$0			
Unspecified Vintage			\$0			
Total	\$0	\$0	\$0	\$0	\$0	\$0

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:
Submission Date:

		CS01 (\$K/+1 bp OAS widening)	\$K / +1% rise in prepayments
MV (\$MM)	DV01 (\$K / -1 bp)		

Profit/(Loss) in \$K from an Absolute Widening in OAS (bps)									
CTRDH108									
	0 bps	+1 bps	+10 bps	+50 bps	+100 bps	+200 bps	+300 bps	+400 bps	

US Residential Agency Products

CTRDH102

CTRDH103

CTRDH104 CTRDH105 CTRDH106 CTRDH107

CTRDH109

IOs				
POs				
Other CMOs				
Pass-Throughs				
Agency Debt/Debentures				
IOS Index				
POS Index				
MBX Index				
Other Agency Derivatives				
TBA's				
Reverse Mortgages				
Residential Other / Unspecified				
Total	\$0	0	0	0

[illegible]

US Commercial Agency Products

CTRDH102

CTRDH103

Cash Agency CMBS				
Agency CMBS Derivatives				
Commercial Other / Unspecified				
Total	\$0	0	0	0

[illegible]

Non-US Agency Products

CTRDH102

CTRDH410

AAA				
AA				
A				
BBB				
BB				
B				
<B				
NR				
Total	\$0	0	0	0

[illegible]

Munis
CTRDH347

Effective Date:
Submission Date:

[illegible]

Munis
CTRDH347

Effective Date:
Submission Date:

[illegible]

AAA
AA
A
BBB
BB
B
<B
NR

[illegible]

Munis
CTRDH347

Effective Date:
Submission Date:

Grand Total			
AAA AA A BBB BB B <B NR	\$0	\$0	\$0
	\$0	\$0	\$0
	\$0	\$0	\$0
	\$0	\$0	\$0
	\$0	\$0	\$0
	\$0	\$0	\$0
	\$0	\$0	\$0
	\$0	\$0	\$0
Grand Total	\$0	\$0	\$0
1M	\$0	\$0	\$0
3M	\$0	\$0	\$0
6M	\$0	\$0	\$0
9M	\$0	\$0	\$0
1Y	\$0	\$0	\$0
2Y	\$0	\$0	\$0
3Y	\$0	\$0	\$0
5Y	\$0	\$0	\$0
7Y	\$0	\$0	\$0
10Y	\$0	\$0	\$0
15Y	\$0	\$0	\$0
20Y	\$0	\$0	\$0
30Y	\$0	\$0	\$0
Grand Total	\$0	\$0	\$0

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:

Submission Date:

Auction Rate Securities (ARS)
CTRDH347

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

MV (\$MM)	DV01 (\$K / -1 bp)	CS01 (\$K/+1 bp spread widening)
-----------	-----------------------	--

Student Loan Auction Rate Securities (SLARS)

CTRDH117CTRDH118CTRDH119

AAA			
AA			
A			
BBB			
BB			
B			
<B			
NR			
Total	\$0	\$0	\$0
1M			
3M			
6M			
9M			
1Y			
2Y			
3Y			
5Y			
7Y			
10Y			
15Y			
20Y			
30Y			
Total	\$0	\$0	\$0

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:

Submission Date:

Auction Rate Securities (ARS)
CTRDH347

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

MV (\$MM)	DV01 (\$K / -1 bp)	CS01 (\$K/+1 bp spread widening)
-----------	-----------------------	--

Municipal Auction Rate Securities (MARS)

AAA			
AA			
A			
BBB			
BB			
B			
<B			
NR			
Total	\$0	\$0	\$0
1M			
3M			
6M			
9M			
1Y			
2Y			
3Y			
5Y			
7Y			
10Y			
15Y			
20Y			
30Y			
Total	\$0	\$0	\$0

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:

Submission Date:

Auction Rate Securities (ARS)
CTRDH347

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

MV (\$MM)	DV01 (\$K / -1 bp)	CS01 (\$K/+1 bp spread widening)
-----------	-----------------------	--

Auction Rate Preferred Securities (ARPS)

AAA			
AA			
A			
BBB			
BB			
B			
<B			
NR			
Total	\$0	\$0	\$0
1M			
3M			
6M			
9M			
1Y			
2Y			
3Y			
5Y			
7Y			
10Y			
15Y			
20Y			
30Y			
Total	\$0	\$0	\$0

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:

Submission Date:

Auction Rate Securities (ARS)
CTRDH347

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

MV (\$MM)	DV01 (\$K / -1 bp)	CS01 (\$K/+1 bp spread widening)
-----------	-----------------------	--

Credit Card Auction Rate Securities (CARS)

AAA			
AA			
A			
BBB			
BB			
B			
<B			
NR			
Total	\$0	\$0	\$0
1M			
3M			
6M			
9M			
1Y			
2Y			
3Y			
5Y			
7Y			
10Y			
15Y			
20Y			
30Y			
Total	\$0	\$0	\$0

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:

Submission Date:

Auction Rate Securities (ARS)
CTRDH347

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

MV (\$MM)	DV01 (\$K / -1 bp)	CS01 (\$K/+1 bp spread widening)
-----------	-----------------------	--

Other / Unspecified Auction Rate Securities

AAA			
AA			
A			
BBB			
BB			
B			
<B			
NR			
Total	\$0	\$0	\$0
1M			
3M			
6M			
9M			
1Y			
2Y			
3Y			
5Y			
7Y			
10Y			
15Y			
20Y			
30Y			
Total	\$0	\$0	\$0

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:

Submission Date:

Auction Rate Securities (ARS)
CTRDH347

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

MV (\$MM)	DV01 (\$K / -1 bp)	CS01 (\$K/+1 bp spread widening)
-----------	-----------------------	-------------------------------------

Grand Total

AAA	\$0	\$0	\$0
AA	\$0	\$0	\$0
A	\$0	\$0	\$0
BBB	\$0	\$0	\$0
BB	\$0	\$0	\$0
B	\$0	\$0	\$0
<B	\$0	\$0	\$0
NR	\$0	\$0	\$0
Total	\$0	\$0	\$0
1M	\$0	\$0	\$0
3M	\$0	\$0	\$0
6M	\$0	\$0	\$0
9M	\$0	\$0	\$0
1Y	\$0	\$0	\$0
2Y	\$0	\$0	\$0
3Y	\$0	\$0	\$0
5Y	\$0	\$0	\$0
7Y	\$0	\$0	\$0
10Y	\$0	\$0	\$0
15Y	\$0	\$0	\$0
20Y	\$0	\$0	\$0
30Y	\$0	\$0	\$0
Total	\$0	\$0	\$0

Effective Date: _____
Submission Date: _____

Bonds

AAA
AA
A
BBB
BB
B
<B: Defaulted
<B: Not Defaulted
<B: Default Status Unknown
NR
Bonds Total
1M
3M
6M
9M
1Y
2Y
3Y
5Y
7Y
10Y
15Y
20Y
30Y
Bonds Total

Profit/(Loss) in \$K from an Absolute Widening in Spreads (bps)											
CTRDH116											
	0 bps	+1 bp	+50 bps	+100 bps	+500 bps	+1000 bps	+1500 bps	+2000 bps	+3000 bps	+4000 bps	
CTRDH114											

[illegible][illegible]

Loans

AAA
AA
A
BBB
BB
B
<B: Defaulted
<B: Not Defaulted
<B: Default Status Unknown
NR
Loans Total
1M
3M
6M
9M
1Y
2Y
3Y
5Y
7Y
10Y
15Y
20Y
30Y
Loans Total

[illegible][illegible]

Asset category CTRDH110 Rating CTRDH111 Maturity CTRDH112			CS01\$K/+1 bp spread widening) CTRDH119							Profit/(Loss) in \$K from a Relative (%) Widening in Spreads CTRDH115												
MV* (\$MM)			Notional (\$MM)			Total	CAD	CHF	EUR	GBP	JPY	USD	Other Currencies		0%	50%	100%	200%	300%	400%	500%	
Single Name CDS																						
AAA						\$0									\$0							
AA						\$0									\$0							
A						\$0									\$0							
BBB						\$0									\$0							
BB						\$0									\$0							
B						\$0									\$0							
<B: Defaulted						\$0									\$0							
<B: Not Defaulted						\$0									\$0							
<B: Default Status Unknown						\$0									\$0							
NR						\$0									\$0							
Single Name CDS Total			\$0	\$0		\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0		\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
1M						\$0									\$0							
3M						\$0									\$0							
6M						\$0									\$0							
9M						\$0									\$0							
1Y						\$0									\$0							
2Y						\$0									\$0							
3Y						\$0									\$0							
5Y						\$0									\$0							
7Y						\$0									\$0							
10Y						\$0									\$0							
15Y						\$0									\$0							
20Y						\$0									\$0							
30Y						\$0									\$0							
Single Name CDS Total			\$0	\$0		\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0		\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Loan CDS																						
AAA						\$0									\$0							
AA						\$0									\$0							
A						\$0									\$0							
BBB						\$0									\$0							
BB						\$0									\$0							
B						\$0									\$0							
<B: Defaulted						\$0									\$0							
<B: Not Defaulted						\$0									\$0							
<B: Default Status Unknown						\$0									\$0							
NR						\$0									\$0							
Loan CDS Total			\$0	\$0		\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0		\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
1M						\$0									\$0							
3M						\$0									\$0							
6M						\$0									\$0							
9M						\$0									\$0							
1Y						\$0									\$0							
2Y						\$0									\$0							
3Y						\$0									\$0							
5Y						\$0									\$0							
7Y						\$0									\$0							
10Y						\$0									\$0							
15Y						\$0									\$0							
20Y						\$0									\$0							
30Y						\$0									\$0							
Loan CDS Total			\$0	\$0		\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0		\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

rating, PE & Other Fair Value Asset:
Corporate Credit-Advanced Economic
TRDH347

Effective Date:

Submission Date:

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

Single Name CDS

AAA
AA
A
BBB
BB
B
<B: Defaulted
<B: Not Defaulted
<B: Default Status Unknown
NR
Single Name CDS Total
1M
3M
6M
9M
1Y
2Y
3Y
5Y
7Y
10Y
15Y
20Y
30Y
Single Name CDS Total

Profit/(Loss) in \$K from an Absolute Widening in Spreads (bps)											
CTRDH116											
	0 bps	+1 bp	+50 bps	+100 bps	+500 bps	+1000 bps	+1500 bps	+2000 bps	+3000 bps	+4000 bps	

[illegible][illegible]

Loan CDS

AAA
AA
A
BBB
BB
B
<B: Defaulted
<B: Not Defaulted
<B: Default Status Unknown
NR
Loan CDS Total
1M
3M
6M
9M
1Y
2Y
3Y
5Y
7Y
10Y
15Y
20Y
30Y
Loan CDS Total

[illegible][illegible]

Effective Date:
Submission Date:

Covered Bonds

[illegible][illegible]

Effective Date:
Submission Date:

Index Tranches

[illegible]

Index Options

[illegible]

Effective Date:
Submission Date:

Profit/(Loss) in \$K from an Absolute Widening in Spreads (bps)											
CTRDH116											
	0 bps	+1 bp	+50 bps	+100 bps	+500 bps	+1000 bps	+1500 bps	+2000 bps	+3000 bps	+4000 bps	

AAA
AA
A
BBB
BB
B
<B: Defaulted
<B: Not Defaulted
<B: Default Status Unknown
NR
Other / Unspecified Total
1M
3M
6M
9M
1Y
2Y
3Y
5Y
7Y
10Y
15Y
20Y
30Y
Other / Unspecified Total

[illegible]

TRDH347

Submission Date:

Bonds

[illegible]

Corporate Credit-Emerging Markets
CTRDH347

		CS01 (\$K/+1 bp spread widening)
MV* (\$MM)	Notional (\$MM)	

Loans

AAA			
AA			
A			
BBB			
BB			
B			
<B: Defaulted			
<B: Not Defaulted			
<B: Default Status Unknown			
NR			
Loans Total	\$0	\$0	\$0
1M			
3M			
6M			
9M			
1Y			
2Y			
3Y			
5Y			
7Y			
10Y			
15Y			
20Y			
30Y			
Loans Total	\$0	\$0	\$0

[illegible]

Trading, PE & Other Fair Value Assets :
Corporate Credit-Emerging Markets
TRDH347

Effective Date:

Submission Date:

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

Loans

[illegible]

TRDH347

Submission Date:

Single Name CDS

[illegible]

Corporate Credit-Emerging Markets
CTRDH347

		CS01 (\$K/+1 bp spread widening)
MV* (\$MM)	Notional (\$MM)	

Loan CDS

AAA			
AA			
A			
BBB			
BB			
B			
<B: Defaulted			
<B: Not Defaulted			
<B: Default Status Unknown			
NR			
Loan CDS Total	\$0	\$0	\$0
1M			
3M			
6M			
9M			
1Y			
2Y			
3Y			
5Y			
7Y			
10Y			
15Y			
20Y			
30Y			
Loan CDS Total	\$0	\$0	\$0

[illegible]

TRDH347

Submission Date:

Maturity CTRDH112

[illegible]

Corporate Credit-Emerging Markets
CTRDH347

		CS01 (\$K/+1 bp spread widening)
MV* (\$MM)	Notional (\$MM)	

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

Covered Bonds

AAA			
AA			
A			
BBB			
BB			
B			
<B: Defaulted			
<B: Not Defaulted			
<B: Default Status Unknown			
NR			
Covered Bonds Total	\$0	\$0	\$0
1M			
3M			
6M			
9M			
1Y			
2Y			
3Y			
5Y			
7Y			
10Y			
15Y			
20Y			
30Y			
Covered Bonds Total	\$0	\$0	\$0

[illegible]

Trading, PE & Other Fair Value Assets
Corporate Credit-Emerging Markets
TRDH347

Effective Date:

Submission Date:

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

Covered Bonds

[illegible]

Corporate Credit-Emerging Markets
CTRDH347

		CS01 (\$K/+1 bp spread widening)
MV* (\$MM)	Notional (\$MM)	

Indices

CDX EM			
CDX Latam Corp			
CDX Other			
iTraxx Asia IG			
iTraxx Asia HY			
iTraxx CEEMEA Corp			
iTraxx Other			
Loan Indices			
Indices Total	\$0	\$0	\$0
1M			
3M			
6M			
9M			
1Y			
2Y			
3Y			
5Y			
7Y			
10Y			
15Y			
20Y			
30Y			
Indices Total	\$0	\$0	\$0

[illegible]

TRDH347

Submission Date:

Maturity CTRDH112

[illegible]

Corporate Credit-Emerging Markets
CTRDH347

		CS01 (\$K/+1 bp spread widening)
MV* (\$MM)	Notional (\$MM)	

Index Tranches

CDX EM			
CDX Latam Corp			
CDX Other			
iTraxx Asia IG			
iTraxx Asia HY			
iTraxx CEEMEA Corp			
iTraxx Other			
Loan Indices			
Index Tranches Total	\$0	\$0	\$0
1M			
3M			
6M			
9M			
1Y			
2Y			
3Y			
5Y			
7Y			
10Y			
15Y			
20Y			
30Y			
Index Tranches Total	\$0	\$0	\$0

[illegible]

Trading, PE & Other Fair Value Assets :
Corporate Credit-Emerging Markets
TRDH347

Effective Date:

Submission Date:

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

Index Tranches

Profit/(Loss) in \$K from an Absolute Widening in Spreads (bps)											
CTRDH116											
	0 bps	+1 bp	+50 bps	+100 bps	+500 bps	+1000 bps	+1500 bps	+2000 bps	+3000 bps	+4000 bps	

[illegible]

TRDH347

Submission Date:

Maturity CTRDH112

[illegible]

Corporate Credit-Emerging Markets
CTRDH347

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

AAA			
AA			
A			
BBB			
BB			
B			
<B: Defaulted			
<B: Not Defaulted			
<B: Default Status Unknown			
NR			
Other / Unspecified Total	\$0	\$0	\$0
1M			
3M			
6M			
9M			
1Y			
2Y			
3Y			
5Y			
7Y			
10Y			
15Y			
20Y			
30Y			
Other / Unspecified Total	\$0	\$0	\$0

[illegible]

TRDH347

Submission Date:

Other / Unspecified

[illegible]

Trading, PE & Other Fair Value Assets Schedule

Sovereign Credit

Firm Name[illegible]

Trading, PE & Other Fair Value Assets

Sovereign Credit

Effective Date:
Submission Date:

[illegible]

Trading, PE & Other Fair Value Assets Schedule

Sovereign Credit

Firm Name[illegible]

Trading, PE & Other Fair Value As Sovereign Credit

Effective Date:

Submission Date:

Profit/(Loss) in \$K from an Absolute Widening in Spreads (bps)											
CTRDH131											
	0 bps	+1 bp	+50 bps	+100 bps	+500 bps	+1000 bps	+1500 bps	+2000 bps	+3000 bps	+4000 bps	

CTRDH122

[illegible][illegible][illegible]

Trading, PE & Other Fair Value Assets Schedule

Sovereign Credit

Firm Name[illegible]

Trading, PE & Other Fair Value Assets

Effective Date:
Submission Date:

Profit/(Loss) in \$K from an Absolute Widening in Spreads (bps)											
CTRDH131											
	0 bps	+1 bp	+50 bps	+100 bps	+500 bps	+1000 bps	+1500 bps	+2000 bps	+3000 bps	+4000 bps	

CTRDH122

[illegible]

Base Correlation Sensitivities (\$K / +1% absolute shift in base correlation)						
CTRDH134						
CDX IG						
CTRDH132	3Y	5Y	7Y	10Y	Other	Total
CTRDH133	CTRDH412					
3%						\$0
7%						\$0
10%						\$0
15%						\$0
30%						\$0
100%						\$0
Total	\$0	\$0	\$0	\$0	\$0	\$0

CDX HY						
CTRDH132	3Y	5Y	7Y	10Y	Other	Total
CTRDH133	CTRDH412					
10%						\$0
15%						\$0
25%						\$0
35%						\$0
100%						\$0
Total	\$0	\$0	\$0	\$0	\$0	\$0

CDX Other						
CTRDH132	3Y	5Y	7Y	10Y	Other	Total
CTRDH133	CTRDH412					
Equity						\$0
Mezzanine						\$0
Super Senior						\$0
Total	\$0	\$0	\$0	\$0	\$0	\$0

iTraxx Main						
CTRDH132	3Y	5Y	7Y	10Y	Other	Total
CTRDH133	CTRDH412					
3%						\$0
6%						\$0
9%						\$0
12%						\$0
22%						\$0
100%						\$0
Total	\$0	\$0	\$0	\$0	\$0	\$0

Positions

Index Products Only			
MV - longs* (\$MM)	MV - shorts* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)
CTRDH140	CTRDH141	CTRDH142	CTRDH143
\$0	\$0	\$0	\$0

MV - longs* (\$MM)	MV - shorts* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)
CTRDH140	CTRDH141	CTRDH142	CTRDH143
\$0	\$0	\$0	\$0

MV - longs* (\$MM)	MV - shorts* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)
CTRDH140	CTRDH141	CTRDH142	CTRDH143
\$0	\$0	\$0	\$0

MV - longs* (\$MM)	MV - shorts* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)
CTRDH140	CTRDH141	CTRDH142	CTRDH143
\$0	\$0	\$0	\$0

Positions

Bespoke Products Only			
MV - longs* (\$MM)	MV - shorts* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)
CTRDH144	CTRDH145	CTRDH146	CTRDH147
\$0	\$0	\$0	\$0

CTRDH133
Equity
Mezzanine
Super Senior

MV - longs* (\$MM)	MV - shorts* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)
CTRDH144	CTRDH145	CTRDH146	CTRDH147
\$0	\$0	\$0	\$0

CTRDH133
Equity
Mezzanine
Super Senior

MV - longs* (\$MM)	MV - shorts* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)
CTRDH144	CTRDH145	CTRDH146	CTRDH147
\$0	\$0	\$0	\$0

CTRDH133
Equity
Mezzanine
Super Senior

MV - longs* (\$MM)	MV - shorts* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)
CTRDH144	CTRDH145	CTRDH146	CTRDH147
\$0	\$0	\$0	\$0

CTRDH133
Equity
Mezzanine
Super Senior

iTraxx XO CTRDH132						Total
CTRDH133	3Y	5Y	7Y	10Y	Other	
10%						\$0
15%						\$0
25%						\$0
35%						\$0
100%						\$0
Total	\$0	\$0	\$0	\$0	\$0	\$0

iTraxx Other CTRDH132						Total
CTRDH133	3Y	5Y	7Y	10Y	Other	
Equity						\$0
Mezzanine						\$0
Super Senior						\$0
Total	\$0	\$0	\$0	\$0	\$0	\$0

Loan Indices CTRDH132						Total
CTRDH133	3Y	5Y	7Y	10Y	Other	
8%						\$0
15%						\$0
30%						\$0
100%						\$0
Total	\$0	\$0	\$0	\$0	\$0	\$0

MV - longs* (\$MM)	MV - shorts* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)
CTRDH140	CTRDH141	CTRDH142	CTRDH143
\$0	\$0	\$0	\$0

MV - longs* (\$MM)	MV - shorts* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)
CTRDH140	CTRDH141	CTRDH142	CTRDH143
\$0	\$0	\$0	\$0

MV - longs* (\$MM)	MV - shorts* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)
CTRDH140	CTRDH141	CTRDH142	CTRDH143
\$0	\$0	\$0	\$0

	MV - longs* (\$MM)	MV - shorts* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)
CTRDH133	CTRDH144	CTRDH145	CTRDH146	CTRDH147
Equity				
Mezzanine				
Super Senior				
	\$0	\$0	\$0	\$0

	MV - longs* (\$MM)	MV - shorts* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)
CTRDH133	CTRDH144	CTRDH145	CTRDH146	CTRDH147
Equity				
Mezzanine				
Super Senior				
	\$0	\$0	\$0	\$0

	MV - longs* (\$MM)	MV - shorts* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)
CTRDH133	CTRDH144	CTRDH145	CTRDH146	CTRDH147
Equity				
Mezzanine				
Super Senior				
	\$0	\$0	\$0	\$0

Firm Name

Firm Name

Firm Name

Single name products (bonds, loans, single name CDS) without decomposition into single name equivalents

Corporate Credit-Emerging Markets

CTRDH149

CTRDH149

	MV - longs* (\$MM)	MV - shorts* (\$MM)	MV - net* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)	Notional - net (\$MM)
Single name Products						
	CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156
AAA			\$0			\$0
AA			\$0			\$0
A			\$0			\$0
BBB			\$0			\$0
BB			\$0			\$0
B			\$0			\$0
<B: Defaulted			\$0			\$0
<B: Not Defaulted			\$0			\$0
<B: Default Status Unknown			\$0			\$0
NR			\$0			\$0
Single Name Total	\$0	\$0	\$0	\$0	\$0	\$0

Firm Name

Table B

Index Products: Total before decomposition into underlying single name exposures

Index Tranches
CTRDH149

MV - longs* (\$MM)	MV - shorts* (\$MM)	MV - net* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)	Notional - net (\$MM)
CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
\$0	\$0	\$0	\$0	\$0	\$0

Trading, PE & Other Fair Value As

IDR-Corporate Credit

Table B

CTRDH148

Effective Date:

Submission Date:

Index Options						
CTRDH149						
Index Products	MV - longs* (\$MM)	MV - shorts* (\$MM)	MV - net* (\$MM)	Notional* longs (\$MM)	Notional* shorts (\$MM)	Notional - net (\$MM)
	CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156
CDX IG			\$0			\$0
CDX HY			\$0			\$0
CDX Other			\$0			\$0
iTraxx Main			\$0			\$0
iTraxx XO			\$0			\$0
iTraxx Other			\$0			\$0
Loan Indices			\$0			\$0
Index Products Total	\$0	\$0	\$0	\$0	\$0	\$0

Bespoke					
CTRDH149					
MV - longs* (\$MM)	MV - shorts* (\$MM)	MV - net* (\$MM)	Notional* longs (\$MM)	Notional* shorts (\$MM)	Notional - net (\$MM)
CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
\$0	\$0	\$0	\$0	\$0	\$0

Firm Name

Table C

Corporate Credit-Emerging Markets

CTRDH149

CTRDH149

MV - longs* (\$MM)	MV - shorts* (\$MM)	MV - net* (\$MM)	Notional* longs (\$MM)	Notional* shorts (\$MM)	Notional - net (\$MM)
CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
\$0	\$0	\$0	\$0	\$0	\$0

Memorandum

Single name products (bonds, loans, single name CDS) and underlying equivalent single name exposures from decomposition of all other products

Corporate Credit-Advanced Economies

Corporate Credit-Emerging Markets

CTRDH149

CTRDH149

MV - longs* (\$MM)	MV - shorts* (\$MM)	MV - net* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)	Notional - net (\$MM)
CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
\$0	\$0	\$0	\$0	\$0	\$0

IDR-Corporate Credit

Single name products (bonds, loans, single name CDS) and underlying equivalent single name exposures from decomposition of non-tranched in

Corporate Credit-Emerging Markets

CTRDH149

MV - longs* (\$MM)	MV - shorts* (\$MM)	MV - net* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)	Notional - net (\$MM)
CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
\$0	\$0	\$0	\$0	\$0	\$0

IDR-Corporate Credit

Memorandum

Remaining Index Products reported in Table B that were not decomposed into equivalent single name exposures (i.e. not included in Tables D or E

Table F

Indices

Index Tranches

CTRDH148

CTRDH149

CTRDH149

Index Products that were not unbundled	MV - longs* (\$MM)	MV - shorts* (\$MM)	MV - net* (\$MM)	Notional* longs (\$MM)	Notional* shorts (\$MM)	Notional - net (\$MM)
	CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156
CDX IG			\$0			\$0
CDX HY			\$0			\$0
CDX Other			\$0			\$0
iTraxx Main			\$0			\$0
iTraxx XO			\$0			\$0
iTraxx Other			\$0			\$0
Loan Indices			\$0			\$0
Index Products Total	\$0	\$0	\$0	\$0	\$0	\$0

MV - longs* (\$MM)	MV - shorts* (\$MM)	MV - net* (\$MM)	Notional* longs (\$MM)	Notional* shorts (\$MM)	Notional - net (\$MM)
CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
\$0	\$0	\$0	\$0	\$0	\$0

Trading, PE & Other Fair Value As

IDR-Corporate Credit

Memorandum)

Table F

CTRDH148

Index Options

CTRDH149

Index Products that were not unbundled	MV - longs* (\$MM)	MV - shorts* (\$MM)	MV - net* (\$MM)	Notional* longs (\$MM)	Notional* shorts (\$MM)	Notional - net (\$MM)
	CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156
CDX IG			\$0			\$0
CDX HY			\$0			\$0
CDX Other			\$0			\$0
iTraxx Main			\$0			\$0
iTraxx XO			\$0			\$0
iTraxx Other			\$0			\$0
Loan Indices			\$0			\$0
Index Products Total	\$0	\$0	\$0	\$0	\$0	\$0

Bespoke

CTRDH149

MV - longs* (\$MM)	MV - shorts* (\$MM)	MV - net* (\$MM)	Notional* longs (\$MM)	Notional* shorts (\$MM)	Notional - net (\$MM)
CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
\$0	\$0	\$0	\$0	\$0	\$0

Trading, PE & Other Fair Value Assets Schedule

Firm Name

IDR-Corporate Credit

Memorandum Remaining Other Products reported in the Table C that were not decomposed into equivalent single name exposures (i.e. not included in Table I

Table G Corporate Credit-Advanced Economies Corporate Credit-Emerging Markets

CTRDH148

CTRDH149

CTRDH149

Other / Unspecified that were not unbundled	MV - longs* (\$MM)	MV - shorts* (\$MM)	MV - net* (\$MM)	Notional* longs (\$MM)	Notional* shorts (\$MM)	Notional - net (\$MM)
	CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156
AAA			\$0			\$0
AA			\$0			\$0
A			\$0			\$0
BBB			\$0			\$0
BB			\$0			\$0
B			\$0			\$0
<B: Defaulted			\$0			\$0
<B: Not Defaulted			\$0			\$0
<B: Default Status Unknown			\$0			\$0
NR			\$0			\$0
Other Total	\$0	\$0	\$0	\$0	\$0	\$0

MV - longs* (\$MM)	MV - shorts* (\$MM)	MV - net* (\$MM)	Notional* longs (\$MM)	Notional* shorts (\$MM)	Notional - net (\$MM)
CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
\$0	\$0	\$0	\$0	\$0	\$0

IDR-Jump To Default

Effective Date:

Submission Date:

[illegible]

Trading, PE & Other Fair Value Assets Schedule

Private Equity

Firm Name

Effective Date:

Submission Date:

			Carry Value (\$MM)					
			CTRDH168					
Sector	GICS Code	Industry Group	Global	United States	Western Europe	Other Developed Markets	Emerging Markets	Unspecified Geography
CTRDH165			CTRDH167					
CTRDH164								
Energy	1010	Energy	\$0					
Materials	1510	Materials	\$0					
Industrials	2010	Capital Goods	\$0					
Industrials	2020	Commercial Services & Supplies	\$0					
Industrials	2030	Transportation	\$0					
Industrials	20	Unspecified	\$0					
Industrials	20	Total	\$0	\$0	\$0	\$0	\$0	\$0
Consumer Discretionary	2510	Automobiles & Components	\$0					
Consumer Discretionary	2520	Consumer Durables & Apparel	\$0					
Consumer Discretionary	2530	Consumer Services	\$0					
Consumer Discretionary	2540	Media	\$0					
Consumer Discretionary	2550	Retailing	\$0					
Consumer Discretionary	25	Unspecified	\$0					
Consumer Discretionary	25	Total	\$0	\$0	\$0	\$0	\$0	\$0
Consumer Staples	3010	Food & Staples Retailing	\$0					
Consumer Staples	3020	Food, Beverage & Tobacco	\$0					
Consumer Staples	3030	Household & Personal Products	\$0					
Consumer Staples	30	Unspecified	\$0					
Consumer Staples	30	Total	\$0	\$0	\$0	\$0	\$0	\$0
Health Care	3510	Health Care Equipment & Svcs	\$0					
Health Care	3520	Pharma., Bio. & Life Sciences	\$0					
Health Care	35	Unspecified	\$0					
Health Care	35	Total	\$0	\$0	\$0	\$0	\$0	\$0
Financials (excl Real Estate)	4010	Banks	\$0					
Financials (excl Real Estate)	4020	Diversified Financials	\$0					
Financials (excl Real Estate)	4030	Insurance	\$0					
Financials (excl Real Estate)		Unspecified	\$0					
Financials (excl Real Estate)		Total	\$0	\$0	\$0	\$0	\$0	\$0

Trading, PE & Other Fair Value Assets Schedule
Private Equity

Firm Name

Effective Date:
Submission Date:

			Carry Value (\$MM)					
			CTRDH168					
Sector	GICS Code	Industry Group	Global	United States	Western Europe	Other Developed Markets	Emerging Markets	Unspecified Geography
Real Estate	4040	Core/Existing: Office	\$0					
Real Estate	4040	Core/Existing: Retail	\$0					
Real Estate	4040	Core/Existing: Multi-Family	\$0					
Real Estate	4040	Core/Existing: Hotel	\$0					
Real Estate	4040	Core/Existing: Other	\$0					
Real Estate	4040	Opportunistic / Development	\$0					
Real Estate	4040	Unspecified	\$0					
Real Estate	4040	Total	\$0	\$0	\$0	\$0	\$0	\$0
Information Technology	4510	Software & Services	\$0					
Information Technology	4520	Technology Hardware & Equipment	\$0					
Information Technology	4530	Semicondt. & Semicondt. Equip.	\$0					
Information Technology	45	Unspecified	\$0					
Information Technology	45	Total	\$0	\$0	\$0	\$0	\$0	\$0
Telecommunication	5010	Telecommunication Services	\$0					
Utilities	5510	Utilities	\$0					
Unspecified Sector/Industry	N/A	Minority Interest in Hedge Funds	\$0					
Unspecified Sector/Industry	N/A	Fund Seed Capital	\$0					
Unspecified Sector/Industry	N/A	Infrastructure Funds	\$0					
Unspecified Sector/Industry	N/A	Other Unspecified Sector/Industry	\$0					
Unspecified Sector / Industry	N/A	Total	\$0	\$0	\$0	\$0	\$0	\$0
Funded Total			\$0	\$0	\$0	\$0	\$0	\$0
Unfunded commitments (\$MM)			\$0					

Trading, PE & Other Fair Value Assets Schedule

Other Fair Value Assets

Firm Name

Effective Date:

Submission Date:

			Fair Value (\$MM)				
Sector	GICS Code	Industry Group	Global	United States CTRDH167		Non-US CTRDH167	
				Equity	Debt	Equity	Debt
CTRDH165	CTRDH164	CTRDH166		CTRDH169	CTRDH170	CTRDH169	CTRDH170
Energy	1010	Energy	\$0				
Materials	1510	Materials	\$0				
Industrials	2010	Capital Goods	\$0				
Industrials	2020	Commercial Services & Supplies	\$0				
Industrials	2030	Transportation	\$0				
Industrials	20	Unspecified	\$0				
Industrials	20	Total	\$0	\$0	\$0	\$0	\$0
Consumer Discretionary	2510	Automobiles & Components	\$0				
Consumer Discretionary	2520	Consumer Durables & Apparel	\$0				
Consumer Discretionary	2530	Consumer Services	\$0				
Consumer Discretionary	2540	Media	\$0				
Consumer Discretionary	2550	Retailing	\$0				
Consumer Discretionary	25	Unspecified	\$0				
Consumer Discretionary	25	Total	\$0	\$0	\$0	\$0	\$0
Consumer Staples	3010	Food & Staples Retailing	\$0				
Consumer Staples	3020	Food, Beverage & Tobacco	\$0				
Consumer Staples	3030	Household & Personal Products	\$0				
Consumer Staples	30	Unspecified	\$0				
Consumer Staples	30	Total	\$0	\$0	\$0	\$0	\$0
Health Care	3510	Health Care Equipment & Svcs	\$0				
Health Care	3520	Pharma., Bio. & Life Sciences	\$0				
Health Care	35	Unspecified	\$0				
Health Care	35	Total	\$0	\$0	\$0	\$0	\$0
Financials (excl Real Estate)	4010	Banks	\$0				
Financials (excl Real Estate)	4020	Diversified Financials	\$0				
Financials (excl Real Estate)	4030	Insurance	\$0				
Financials (excl Real Estate)		Unspecified	\$0				
Financials (excl Real Estate)		Total	\$0	\$0	\$0	\$0	\$0

Trading, PE & Other Fair Value Assets Schedule

Other Fair Value Assets

Firm Name

Effective Date:

Submission Date:

			Fair Value (\$MM)				
Sector	GICS Code	Industry Group	Global	United States CTRDH167		Non-US CTRDH167	
				Equity	Debt	Equity	Debt
Real Estate	4040	Core/Existing: Office	\$0				
Real Estate	4040	Core/Existing: Retail	\$0				
Real Estate	4040	Core/Existing: Multi-Family	\$0				
Real Estate	4040	Core/Existing: Hotel	\$0				
Real Estate	4040	Core/Existing: Other	\$0				
Real Estate	4040	Opportunistic / Development	\$0				
Real Estate	4040	Unspecified	\$0				
Real Estate	4040	Total	\$0	\$0	\$0	\$0	\$0
Information Technology	4510	Software & Services	\$0				
Information Technology	4520	Technology Hardware & Equipment	\$0				
Information Technology	4530	Semicondt. & Semicondt. Equip.	\$0				
Information Technology	45	Unspecified	\$0				
Information Technology	45	Total	\$0	\$0	\$0	\$0	\$0
Telecommunication	5010	Telecommunication Services	\$0				
Utilities	5510	Utilities	\$0				
Tax Credits	N/A	Section 42 Housing Credits	\$0				
Tax Credits	N/A	Section 45 Alternative Energy Investments	\$0				
Tax Credits	N/A	Other Tax Credits	\$0				
Tax Credits	N/A	Total	\$0	\$0	\$0	\$0	\$0
BOLI, COLI, and Stable Value Wraps	N/A	BOLI, COLI, and Stable Value Wraps	\$0				
Unspecified Sector/Industry	N/A	Other Unspecified Sector/Industry	\$0				
Total			\$0	\$0	\$0	\$0	\$0