

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

Institution Name:

Firm Name

Effective Date:

Date of Data Submission:

[illegible]

Trading, PE & Other Fair Value Assets Schedule

Equity by Geography

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

		% CHANGE IN SPOT VALUE						
			-50%	-40%	-35%	-30%	-20%	0%
		CTRDH046						
% CHANGE IN VOL								
	0%							\$0
	15%							
	30%							
	60%							

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

Other Equity

Effective Date:
Submission Date:

CTRDH055

[illegible]

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

CTRDH065

[illegible]

[illegible][illegible][illegible][illegible][illegible]

Normal

\$MM / +10 bps shift

CTRDH077

CTRDH074

[illegible]

\$MM / +10 bps shift

MATURITY													
1M	3M	6M	9M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	Total

[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]

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]

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
Energy

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
Energy

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

[illegible]

Firm Name

[illegible]

Trading, PE & Other Fair Value Assets
Energy

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

[illegible]

Vega (\$MM / +1 vol pt)

Vega (\$MM / +10% Rel)

Total Vega[illegible][illegible]

Trading, PE & Other Fair Value Assets
Energy

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]

** See FR Y-14Q instructions

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Spot Maturity

[illegible]

CTRDH088

Total Gamma

[illegible]

CTRDH089

CTRDH090

Total Vega

[illegible]

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

Gamma (\$MM / +1%)

CTRDH088

Total Gamma

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

Vega (\$MM / +1 vol pt)

CTRDH089

Vega (\$MM / +10% Rel)

CTRDH090

Total Vega

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

[illegible]

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

[illegible]

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

[illegible]

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

[illegible]

CTRDH094

Absolute Shift in Vol Pts

[illegible]

CTRDH094

Absolute Shift in Vol Pts

[illegible]

CTRDH094

Absolute Shift in Vol Pts	Relative Shift in Vol Pts
0.00	0.00
0.01	0.01
0.02	0.02
0.03	0.03
0.04	0.04
0.05	0.05
0.06	0.06
0.07	0.07
0.08	0.08
0.09	0.09
0.10	0.10
0.11	0.11
0.12	0.12
0.13	0.13
0.14	0.14
0.15	0.15
0.16	0.16
0.17	0.17
0.18	0.18
0.19	0.19
0.20	0.20
0.21	0.21
0.22	0.22
0.23	0.23
0.24	0.24
0.25	0.25
0.26	0.26
0.27	0.27
0.28	0.28
0.29	0.29
0.30	0.30
0.31	0.31
0.32	0.32
0.33	0.33
0.34	0.34
0.35	0.35
0.36	0.36
0.37	0.37
0.38	0.38
0.39	0.39
0.40	0.40
0.41	0.41
0.42	0.42
0.43	0.43
0.44	0.44
0.45	0.45
0.46	0.46
0.47	0.47
0.48	0.48
0.49	0.49
0.50	0.50
0.51	0.51
0.52	0.52
0.53	0.53
0.54	0.54
0.55	0.55
0.56	0.56
0.57	0.57
0.58	0.58
0.59	0.59
0.60	0.60
0.61	0.61
0.62	0.62
0.63	0.63
0.64	0.64
0.65	0.65
0.66	0.66
0.67	0.67
0.68	0.68
0.69	0.69
0.70	0.70
0.71	0.71
0.72	0.72
0.73	0.73
0.74	0.74
0.75	0.75
0.76	0.76
0.77	0.77
0.78	0.78
0.79	0.79
0.80	0.80
0.81	0.81
0.82	0.82
0.83	0.83
0.84	0.84
0.85	0.85
0.86	0.86
0.87	0.87
0.88	0.88
0.89	0.89
0.90	0.90
0.91	0.91
0.92	0.92
0.93	0.93
0.94	0.94
0.95	0.95
0.96	0.96
0.97	0.97
0.98	0.98
0.99	0.99
1.00	1.00

[illegible]

[illegible]

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

[illegible]

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

[illegible]

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

[illegible]

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

AAA Total	\$0	\$0 \$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 \$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 \$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 \$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 \$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 \$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 \$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 \$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 \$0																\$0	

Trading, PE & Other Fair Val
Securitized Products

MV* (\$MM)	ABS								CMBS							
	CTRDH096								CTRDH096							
	Autos	Credit Cards	Student Loans	ABS CDS	Credit Basket	Index Tranches	Other / Unspecified	ABS SubTotal	Cash Non-Agency CMBS	CMBS CDS	CMBS CDO	Credit Basket	Index Tranches	Whole Loans	Other / Unspecified	CMBS SubTotal
CTRDH100	CTRDH097								CTRDH097							
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								\$

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

[illegible]

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

Trading, PE & Other Fair Val
Securitized Products

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

Notional (\$MM)

CTRDH101

Rating (CTRDH098)

Vintage (CTRDH099)

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

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:

[illegible]

US Commercial Agency Products

[illegible]

Non-US Agency Products

CTRDH102					
CTRDH410					
AAA					
AA					
A					
BBB					
BB					
B					
<B					
NR					
Total	\$0	0	0	0	

CTRDH347

Firm Name

Submission Date:

[illegible]

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

Profit/(Loss) in \$K from a Relative (%) Widening in Spreads							
CTRDH115							
	0%	50%	100%	200%			

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

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

[illegible]

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

[illegible]

Munis
CTRDH347

Effective Date: _____
 Submission Date: _____

[illegible]

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

Trading, PE & Other Fair Value Assets Schedule
Corporate Credit-Advanced Economies
CTRDH347

Firm Name

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

MV* (\$MM)	Notional (\$MM)
CTRDH117	CTRDH120

Bonds

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

CS015K/+1 bp spread widening)							
CTRDH119							
Total	CAD	CHF	EUR	GBP	JPY	USD	Other Currencies
	CTRDH121						
\$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

Loans

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

Profit/(Loss) in \$K from a Relative (%) Widening in Spreads

CTRDH115								
	0%	50%	100%	200%	300%	400%	500%	
CTRDH113								

[illegible]

	\$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

Effective Date:
Submission Date:

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

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]

Trading, PE & Other Fair Value Assets Schedule
Corporate Credit-Advanced Economies
CTRDH347

Firm Name

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

MV* (\$MM)	Notional (\$MM)
------------	-----------------

Covered Bonds

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

CS01(\$K/+1 bp spread widening)							
CTRDH119							
Total	CAD	CHF	EUR	GBP	JPY	USD	Other Currencies

\$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

Profit/(Loss) in \$K from a Relative (%) Widening in Spreads								
CTRDH115								
	0%	50%	100%	200%	300%	400%	500%	

[illegible]

Indices

CDX IG (Series 9)		
CDX IG (On the run)		
CDX IG (Other Series)		
CDX HY		
CDX Other		
iTraxx Main		
iTraxx XO		
iTraxx Other		
Loan Indices		
Indices Total	\$0	\$0
1M		
3M		
6M		
9M		
1Y		
2Y		
3Y		
5Y		
7Y		
10Y		
15Y		
20Y		
30Y		
Indices 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						
	\$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

Covered Bonds

[illegible]

CDX IG (Series 9)
CDX IG (On the run)
CDX IG (Other Series)
CDX HY
CDX Other
iTraxx Main
iTraxx XO
iTraxx Other
Loan Indices
Indices Total
1M
3M
6M
9M
1Y
2Y
3Y
5Y
7Y
10Y
15Y
20Y
30Y
Indices Total

[illegible]

Trading, PE & Other Fair Value Assets Schedule
Corporate Credit-Advanced Economies
CTRDH347

Firm Name

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

MV* (\$MM)	Notional (\$MM)
------------	-----------------

Index Tranches

CDX IG (Series 9)		
CDX IG (On the run)		
CDX IG (Other Series)		
CDX HY		
CDX Other		
iTraxx Main		
iTraxx XO		
iTraxx Other		
Loan Indices		
Index Tranches Total	\$0	\$0
1M		
3M		
6M		
9M		
1Y		
2Y		
3Y		
5Y		
7Y		
10Y		
15Y		
20Y		
30Y		
Index Tranches Total	\$0	\$0

Index Options

CDX IG (Series 9)		
CDX IG (On the run)		
CDX IG (Other Series)		
CDX HY		
CDX Other		
iTraxx Main		
iTraxx XO		
iTraxx Other		
Loan Indices		
Index Options Total	\$0	\$0
1M		
3M		
6M		
9M		
1Y		
2Y		
3Y		
5Y		
7Y		
10Y		
15Y		
20Y		
30Y		
Index Options Total	\$0	\$0

CS01 (\$K/+1 bp spread widening)

CTRDH119

	CAD	CHF	EUR	GBP	JPY	USD	Other Currencies
\$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

Profit/(Loss) in \$K from a Relative (%) Widening in Spreads

CTRDH115

[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	

[illegible]

Effective Date: _____
 Submission Date: _____

Maturity CTRDH112

Bonds

[illegible]

Effective Date: _____
 Submission Date: _____

Maturity CTRDH112

Loans

[illegible]

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	\$0	\$0	\$0
1M			
3M			
6M			
9M			
1Y			
2Y			
3Y			
5Y			
7Y			
10Y			
15Y			
20Y			
30Y			
Single Name CDS Total	\$0	\$0	\$0

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

Profit/(Loss) in \$K from a Relative (%) Widening in Spreads							
CTRDH115							
	0%	50%	100%	200%	300%	400%	500%

	\$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

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

Effective Date:
Submission Date:

Rating CTRDH111

Single Name CDS

[illegible]

Effective Date: _____
 Submission Date: _____

Maturity CTRDH112

Covered Bonds

[illegible]

Effective Date: _____
 Submission Date: _____

Maturity CTRDH112

Indices

[illegible]

Firm Name

Asset category CTRDH110			CS01 (\$K/+1 bp spread widening)
Rating CTRDH111			
Maturity CTRDH112	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]

Effective Date: _____
 Submission Date: _____

Maturity CTRDH112

Index Tranches

[illegible]

Firm Name

Asset category CTRDH110			CS01 (\$K/+1 bp spread widening)
Rating CTRDH111			
Maturity CTRDH112	MV* (\$MM)	Notional (\$MM)	

Index Options

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

[illegible]

Effective Date: _____
 Submission Date: _____

Maturity CTRDH112

Index Options

[illegible]

Firm Name

Asset category CTRDH110				CS01 (\$K/+1 bp spread widening)
Rating CTRDH111		MV* (\$MM)	Notional (\$MM)	
Maturity CTRDH112				
Other / Unspecified				
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]

Effective Date:
Submission Date:

Other / Unspecified

[illegible]

CTRDH122	(A)		(B)		(C)		(D)		CS01		Profit/(Loss) in \$K from a Relative (%) Widening in Spreads							
	MV* (\$MM)		Notional (\$MM)		MV* (\$MM)		Notional (\$MM)		(\$K/+1 bp spread widening)		CTRDH130							
	CTRDH123		CTRDH124		CTRDH125		CTRDH126		CTRDH127		CTRDH128							
												0%	50%	100%	200%	300%	400%	500%
Australia											\$0							
Austria											\$0							
Belgium											\$0							
Canada											\$0							
Cyprus											\$0							
Denmark											\$0							
Estonia											\$0							
Finland											\$0							
France											\$0							
Germany											\$0							
Greece											\$0							
Ireland											\$0							
Italy											\$0							
Japan											\$0							
Malta											\$0							
Netherlands											\$0							
New Zealand											\$0							
Norway											\$0							
Portugal											\$0							
Slovakia											\$0							
Slovenia											\$0							
Spain											\$0							
Sweden											\$0							
Switzerland											\$0							
United Kingdom											\$0							
United States											\$0							
Other											\$0							
Total Advanced Economies	\$0		\$0		\$0		\$0		\$0		\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

Effective Date:
Submission Date:

CTRDH122
Australia
Austria
Belgium
Canada
Cyprus
Denmark
Estonia
Finland
France
Germany
Greece
Ireland
Italy
Japan
Malta
Netherlands
New Zealand
Norway
Portugal
Slovakia
Slovenia
Spain
Sweden
Switzerland
United Kingdom
United States
Other
Total Advanced Economies

	(A)		(B)		(C)		(D)		CS01		Profit/(Loss) in \$K from a Relative (%) Widening in Spreads							
	MV* (\$MM)		Notional (\$MM)		MV* (\$MM)		Notional (\$MM)		(\$K/+1 bp spread widening)		CTRDH130							
	CTRDH123		CTRDH124		CTRDH125		CTRDH126		CTRDH127			0%	50%	100%	200%	300%	400%	500%
CTRDH122											CTRDH128							
Bulgaria											\$0							
Croatia											\$0							
Czech Republic											\$0							
Hungary											\$0							
Iceland											\$0							
Latvia											\$0							
Lithuania											\$0							
Poland											\$0							
Romania											\$0							
Russia											\$0							
Ukraine											\$0							
Other											\$0							
Emerging Europe	\$0		\$0		\$0		\$0		\$0		\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Argentina											\$0							
Brazil											\$0							
Chile											\$0							
Colombia											\$0							
Mexico											\$0							
Panama											\$0							
Peru											\$0							
Venezuela											\$0							
Other											\$0							
Latin America & Caribbean	\$0		\$0		\$0		\$0		\$0		\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
China											\$0							
Hong Kong											\$0							
India											\$0							
Indonesia											\$0							
Kazakhstan											\$0							
Malaysia											\$0							
Philippines											\$0							
Singapore											\$0							
South Korea											\$0							
Taiwan											\$0							
Thailand											\$0							
Vietnam											\$0							
Other											\$0							
Asia Ex-Japan	\$0		\$0		\$0		\$0		\$0		\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

Rating, PE & Other Fair Value As
Sovereign Credit

Effective Date:

Submission Date:

CTRDH122

Bulgaria
Croatia
Czech Republic
Hungary
Iceland
Latvia
Lithuania
Poland
Romania
Russia
Ukraine
Other

Emerging Europe

	\$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
-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----

Argentina
Brazil
Chile
Colombia
Mexico
Panama
Peru
Venezuela
Other

Latin America & Caribbean

	\$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
-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----

China
Hong Kong
India
Indonesia
Kazakhstan
Malaysia
Philippines
Singapore
South Korea
Taiwan
Thailand
Vietnam
Other

Asia Ex-Japan

	\$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
-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----

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	

CTRDH129

	(A)		(B)		(C)		(D)		CS01		Profit/(Loss) in \$K from a Relative (%) Widening in Spreads							
	MV* (\$MM)		Notional (\$MM)		MV* (\$MM)		Notional (\$MM)		(\$K/+1 bp spread widening)		CTRDH130							
	CTRDH123		CTRDH124		CTRDH125		CTRDH126		CTRDH127			0%	50%	100%	200%	300%	400%	500%
CTRDH122											CTRDH128							
Bahrain											\$0							
Dubai											\$0							
Egypt											\$0							
Israel											\$0							
Jordan											\$0							
Kuwait											\$0							
Lebanon											\$0							
Qatar											\$0							
Saudi Arabia											\$0							
Turkey											\$0							
United Arab Emirates											\$0							
Other											\$0							
Middle East / North Africa	\$0		\$0		\$0		\$0		\$0		\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Nigeria											\$0							
South Africa											\$0							
Other											\$0							
Sub-Saharan Africa	\$0		\$0		\$0		\$0		\$0		\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Supranationals											\$0							
GLOBAL TOTAL	\$0		\$0		\$0		\$0		\$0		\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

Effective Date:
Submission Date:

CTRDH122

Nigeria
South Africa
Other
Sub-Saharan Africa

[illegible]

	\$0	\$0									
--	-----	-----	--	--	--	--	--	--	--	--	--

[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)
CTRDH133	CTRDH144	CTRDH145	CTRDH146
Equity			
Mezzanine			
Super Senior			
\$0	\$0	\$0	\$0

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

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

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

iTraxx XO						
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

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

Loan Indices						
CTRDH132	3Y	5Y	7Y	10Y	Other	Total
CTRDH133	CTRDH412					
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

IDR-Corporate Credit

Table A

CTRDH148

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

Corporate Credit-Advanced Economies

Corporate Credit-Emerging Markets

Rating CTRDH150

CTRDH149

CTRDH149

Single name 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
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

Trading, PE & Other Fair Value Assets Schedule

Firm Name

IDR-Corporate Credit

Table B

CTRDH148

Index Products: Total before decomposition into underlying single name exposures

Index Products	Indices					
	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
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

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	\$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

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	\$0	\$0

Memorandum

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

Table E

Corporate Credit-Advanced Economies

Corporate Credit-Emerging Markets

CTRDH148							CTRDH149							CTRDH149						
Single name exposures and unbundled indices	MV - longs* (\$MM)	MV - shorts* (\$MM)	MV - net* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)	Notional - net (\$MM)	MV - longs* (\$MM)	MV - shorts* (\$MM)	MV - net* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)	Notional - net (\$MM)								
	CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156	CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156								
AAA			\$0			\$0			\$0			\$0								
AA			\$0			\$0			\$0			\$0								
A			\$0			\$0			\$0			\$0								
BBB			\$0			\$0			\$0			\$0								
BB			\$0			\$0			\$0			\$0								
B			\$0			\$0			\$0			\$0								
<B: Defaulted			\$0			\$0			\$0			\$0								
<B: Not Defaulted			\$0			\$0			\$0			\$0								
<B: Default Status Unknown			\$0			\$0			\$0			\$0								
NR			\$0			\$0			\$0			\$0								
Unbundled Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0								

Firm Name

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)

Indices

Index Tranches

CTRDH149

CTRDH149

[illegible]

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 D)

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

Submission Date:

[illegible]

Total for AAA-Rated Issuers		Total for AAA-Rated Issuers	
Total for AA-Rated Issuers		Total for AA-Rated Issuers	
Total for A-Rated Issuers		Total for A-Rated Issuers	
Total for BBB-Rated Issuers		Total for BBB-Rated Issuers	
Total for BB-Rated Issuers		Total for BB-Rated Issuers	
Total for B-Rated Issuers		Total for B-Rated Issuers	
Total for Below B-Rated Issuers: Defaulted		Total for Below B-Rated Issuers: Defaulted	
Total for Below B-Rated Issuers: Not Defaulted		Total for Below B-Rated Issuers: Not Defaulted	
Total for Below B-Rated Issuers: Default Status Unknown		Total for Below B-Rated Issuers: Default Status Unknown	
Total for Unrated Issuers		Total for Unrated Issuers	
Grand Total	\$0	Grand Total	\$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
CTRDH165	CTRDH164	CTRDH166	CTRDH167					
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					

			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

			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