

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

Equity by Geography

Firm Name

Effective date
Submission Date

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

		% CHANGE IN SPOT VALUE							
			-50%	-40%	-35%	-30%	-20%	0%	
CTRDH047		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 Spot Sensitivities

Effective Date:
Submission Date:

\$MM Profit/(Loss) From % Change in Spot Price in Currency1 vs. Currency2

CTRDH061

FX Spot Sensitivities

Firm Name

Effective Date:

Submission Date:

\$MM Profit/(Loss) From % Change in Spot Price in Currency1 vs. Currency2

CTRDH060

FX Spot Sensitivities

Effective Date:
Submission Date:

\$MM Profit/(Loss) From % Change in Spot Price in Currency1 vs. Currency2

CTRDH061

[illegible][illegible]

Trading, PE & Other Fair Value Assets Schedule

FX Spot Sensitivities

Firm Name

Effective Date:

Submission Date:

<----- Currency1 weakening against Currency2 ----- Currency1 strengthening against Currency2 ----->

\$MM Profit/(Loss) From % Change in Spot Price in Currency1 vs. Currency2

CTRDH060

CTRDH065

[illegible]

CTRDH070

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

CTRDH071

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

Expiry CTRDH075

Currency CTRDH076

AUD

[illegible]

EUR

[illegible]

GBP

[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]

US MBS Vega

CTRDH078

Other Advanced Economies

[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]

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][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

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Vega (\$MM / +1 vol pt)

CTRDH089

Vega (\$MM / +10% Rel)

CTRDH090

Trading, PE & Other Fair Value Assets Schedule
Energy

Firm Name

Delta (\$MM)
CTRDH087
Total Vega

CRUDE OIL								
Brent	Dubai Fateh	Maya	Tapis	WTI	OMAN	Other Sour Crude	Other Sweet Crude	Unspecified Crude

Trading, PE & Other Fair Value Asse
Energy

Effective Date:

Submission Date:

OIL PRODUCTS											
CTRDH083											
OTHER OIL PRODUCTS											
Diesel	Fuel Oil	Heating Oil	Naptha	Ethanol	LPG	Jet Fuel	Gas Oils	Gasoline	Other Oil Products	Total Oil Products	
CTRDH084											
Spot Maturity											\$0
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	\$0	\$0	\$0	\$0	\$0

Gamma (\$MM / +1%)

Total Gamma											0
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Vega (\$MM / +1 vol pt)

Vega (\$MM / +10% Rel)

Trading, PE & Other Fair Value Assets
Energy

Effective Date: _____
Submission Date: _____

Delta (\$MM)

CTRDH087

Total Vega[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)

Delta (\$MM)
CTRDH087
Total Vega

Delta (\$MM)
CTRDH087
Total Vega

Firm Name

CTRDH087

CTRDH086

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

Total Gamma

Vega (\$MM / +10% Rel)

[illegible]

Trading, PE & Other Fair Value Assets
Energy

Firm Name

Delta (\$MM)

CTRDH087

Total Vega

POWER														
CTRDH083														
US						Europe							Other Regions	Total Power
Ercot	Midwest	North East	NYISO	West	Other US	Nordpool	Benelux	UK	Germany	France	Italy	Other Europe		
														0

Effective Date:
Submission Date:

Vega (\$MM / +10% Rel)

Effective Date:
Submission Date:

Total Vega

OTHER ENERGY CTRDH083												Total Energy	
Emissions				Coal				Dry Freight		Structured Products	Other / Unspecified Energy		Total Other Energy
EUA/ETS	CER	VER	Other	ARA /API2	Richards Bay / API4	Indonesia	Other Regions	Baltic Dry Index	Other Freight				
													0
													0
													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)

** See FR Y-14Q instructions

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Trading, PE & Other Fair Value Asse
Energy

Delta (\$MM)
CTRDH087
Total Vega

INFORMATIONAL**			
CTRDH083			
Heat Rate Options		Tolling Agreements	
Gas Component	Power Component	Gas Component	Power Component

Spot Maturity

CTRDH088

Total Gamma

[illegible]

CTRDH089

CTRDH090

Total Vega

																0
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Delta (\$MM)		S&P GSCI Index	DJ-UBS Index	TR/J CRB Index	Other Diversified Indices	Diversified Total	Long/Short Commodity Indices	Grand Total
CTRDH087							CTRDH084	
CTRDH086		CTRDH084						
Spot Maturity						\$0		\$0
Month 1						\$0		\$0
Month 2						\$0		\$0
Month 3						\$0		\$0
Month 4						\$0		\$0
Month 5						\$0		\$0
Month 6						\$0		\$0
Month 7						\$0		\$0
Month 8						\$0		\$0
Month 9						\$0		\$0
Month 10						\$0		\$0
Month 11						\$0		\$0
Month 12						\$0		\$0
Month 13						\$0		\$0
Month 14						\$0		\$0
Month 15						\$0		\$0
Month 16						\$0		\$0
Month 17						\$0		\$0
Month 18						\$0		\$0
Month 19						\$0		\$0
Month 20						\$0		\$0
Month 21						\$0		\$0
Month 22						\$0		\$0
Month 23						\$0		\$0
Month 24						\$0		\$0
Year 3						\$0		\$0
Year 4						\$0		\$0
Year 5						\$0		\$0
Year 6						\$0		\$0
Year 7						\$0		\$0
Year 8						\$0		\$0
Year 9						\$0		\$0
Year 10-14						\$0		\$0
Year 15-19						\$0		\$0
Year 20+						\$0		\$0
Total Delta		\$0	\$0	\$0	\$0	\$0	\$0	\$0
Gamma (\$MM / +1%)		CTRDH088						
Total Gamma						0		0
Vega (\$MM / +1 vol pt)		CTRDH089						
Vega (\$MM / +10% Rel)		CTRDH090						
Total Vega						0		0

CTRDH094

Please select how volatility changes are expressed:

Absolute Shift in Vol Pts

[illegible]

CTRDH094

Please select how volatility changes are expressed:

Absolute Shift in Vol Pts

[illegible]

CTRDH094

Please select how volatility changes are expressed:

Absolute Shift in Vol Pts

[illegible]

Commodity Spot-Vol Grids

Effective Date:

Submission Date:

[illegible]

CTRDH094

Please select how volatility changes are expressed:

Absolute Shift in Vol Pts

[illegible]

CTRDH094

Please select how volatility changes are expressed:

Absolute Shift in Vol Pts

[illegible]

CTRDH094

Please select how volatility changes are expressed:

Absolute Shift in Vol Pts

[illegible]

Trading, PE & Other Fair Value Assets Schedule

Commodity Spot-Vol Grids

Firm Name

Effective Date:

Submission Date:

[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

[illegible]**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]

Commodity Spot-Vol Grids

Effective Date:

[illegible]

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

AAA Total	\$0	\$0														\$0
	\$0															\$0
	\$0															\$0
	\$0															\$0
	\$0															\$0
> 9Y	\$0															\$0
> 6Y and <= 9Y	\$0															\$0
> 3Y and <= 6Y	\$0															\$0
<= 3Y	\$0															\$0
Unspecified Vintage	\$0															\$0
AA Total	\$0	\$0														\$0
	\$0															\$0
	\$0															\$0
	\$0															\$0
	\$0															\$0
> 9Y	\$0															\$0
> 6Y and <= 9Y	\$0															\$0
> 3Y and <= 6Y	\$0															\$0
<= 3Y	\$0															\$0
Unspecified Vintage	\$0															\$0
A Total	\$0	\$0														\$0
	\$0															\$0
	\$0															\$0
	\$0															\$0
	\$0															\$0
> 9Y	\$0															\$0
> 6Y and <= 9Y	\$0															\$0
> 3Y and <= 6Y	\$0															\$0
<= 3Y	\$0															\$0
Unspecified Vintage	\$0															\$0
BBB Total	\$0	\$0														\$0
	\$0															\$0
	\$0															\$0
	\$0															\$0
	\$0															\$0
> 9Y	\$0															\$0
> 6Y and <= 9Y	\$0															\$0
> 3Y and <= 6Y	\$0															\$0
<= 3Y	\$0															\$0
Unspecified Vintage	\$0															\$0
BB Total	\$0	\$0														\$0
	\$0															\$0
	\$0															\$0
	\$0															\$0
	\$0															\$0
> 9Y	\$0															\$0
> 6Y and <= 9Y	\$0															\$0
> 3Y and <= 6Y	\$0															\$0
<= 3Y	\$0															\$0
Unspecified Vintage	\$0															\$0
B Total	\$0	\$0														\$0
	\$0															\$0
	\$0															\$0
	\$0															\$0
	\$0															\$0
> 9Y	\$0		</													

Trading, PE & Other Fair Val
Securitized Products

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
CTRDH097								CTRDH097							

MV* (\$MM)

CTRDH100

Rating CTRDH098

Vintage CTRDH099

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
> 9Y			\$0			
> 6Y and <= 9Y			\$0			
> 3Y and <= 6Y			\$0			
<= 3Y			\$0			
Unspecified Vintage			\$0			
AA Total	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y			\$0			
> 6Y and <= 9Y			\$0			
> 3Y and <= 6Y			\$0			
<= 3Y			\$0			
Unspecified Vintage			\$0			
A Total	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y			\$0			
> 6Y and <= 9Y			\$0			
> 3Y and <= 6Y			\$0			
<= 3Y			\$0			
Unspecified Vintage			\$0			
BBB Total	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y			\$0			
> 6Y and <= 9Y			\$0			
> 3Y and <= 6Y			\$0			
<= 3Y			\$0			
Unspecified Vintage			\$0			
BB Total	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y			\$0			
> 6Y and <= 9Y			\$0			
> 3Y and <= 6Y			\$0			
<= 3Y			\$0			
Unspecified Vintage			\$0			
B Total	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y			\$0			
> 6Y and <= 9Y			\$0			
> 3Y and <= 6Y			\$0			
<= 3Y			\$0			
Unspecified Vintage			\$0			
<B Total	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y			\$0			
> 6Y and <= 9Y			\$0			
> 3Y and <= 6Y			\$0			
<= 3Y			\$0			
Unspecified Vintage			\$0			
NR Total	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y			\$0			
> 6Y and <= 9Y			\$0			
> 3Y and <= 6Y			\$0			
<= 3Y			\$0			
Unspecified Vintage			\$0			
Total	\$0	\$0	\$0	\$0	\$0	\$0

CTRDH101

Rating (CTR)

Vintage (CTRDH099)

AAA Total

Trading, PE & Other Fair Val
Securitized Products

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

Notional (\$MM)

CTRDH101

Rating (CTRDH098)

Vintage (CTRDH099)

[illegible]

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
> 9Y			\$0			
> 6Y and <= 9Y			\$0			
> 3Y and <= 6Y			\$0			
<= 3Y			\$0			
Unspecified Vintage			\$0			
AA Total	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y			\$0			
> 6Y and <= 9Y			\$0			
> 3Y and <= 6Y			\$0			
<= 3Y			\$0			
Unspecified Vintage			\$0			
A Total	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y			\$0			
> 6Y and <= 9Y			\$0			
> 3Y and <= 6Y			\$0			
<= 3Y			\$0			
Unspecified Vintage			\$0			
BBB Total	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y			\$0			
> 6Y and <= 9Y			\$0			
> 3Y and <= 6Y			\$0			
<= 3Y			\$0			
Unspecified Vintage			\$0			
BB Total	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y			\$0			
> 6Y and <= 9Y			\$0			
> 3Y and <= 6Y			\$0			
<= 3Y			\$0			
Unspecified Vintage			\$0			
B Total	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y			\$0			
> 6Y and <= 9Y			\$0			
> 3Y and <= 6Y			\$0			
<= 3Y			\$0			
Unspecified Vintage			\$0			
<B Total	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y			\$0			
> 6Y and <= 9Y			\$0			
> 3Y and <= 6Y			\$0			
<= 3Y			\$0			
Unspecified Vintage			\$0			
NR Total	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y			\$0			
> 6Y and <= 9Y			\$0			
> 3Y and <= 6Y			\$0			
<= 3Y			\$0			
Unspecified Vintage			\$0			
Total	\$0	\$0	\$0	\$0	\$0	\$0

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:

Submission Date:

US Commercial Agency Products

CTRDH102

CTRDH103

Non-US Agency Products

CTRDH102

CTRDH410

Munis
CTRDH347

Effective Date:
Submission Date:

	DV01	CS01
MV* (\$MM)	(\$K / -1 bp)	(\$K/+1 bp spread widening)
CTRDH117	CTRDH118	CTRDH119

```
AAA
AA
A
BBB
BB
B
<B: Defaulted
<B: Not Defaulted
<B: Default Status Unknown
NR
```

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

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

CDS

AAA			
AA			
A			
BBB			
BB			
B			
<B: Defaulted			
<B: Not Defaulted			
<B: Default Status Unknown			
NR			
Indices Total	\$0	\$0	\$0
1M			
3M			
6M			
9M			
1Y			
2Y			
3Y			
5Y			
7Y			
10Y			
15Y			
20Y			
30Y			
Indices 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)
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Student Loan Auction Rate Securities (SLARS) CTRDH117 CTRDH118 CTRDH119

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

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

CTRDH347

Firm Name

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

[illegible]

Loan CDS

[illegible]

Effective Date:
Submission Date:

Single Name CDS

[illegible]

Loan CDS

[illegible]

Firm Name

CTRDH347

[illegible]

CTRDH347

Firm Name

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

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

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

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

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

\$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

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

\$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

Effective Date:
Submission Date:

Index Tranches

[illegible][illegible]

CTRDH347

Firm Name

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

MV* (\$MM)		Notional (\$MM)		CS01(\$K/+1 bp spread widening)								Profit/(Loss) in \$K from a Relative (%) Widening in Spreads							
				CTRDH119								CTRDH115							
				Total	CAD	CHF	EUR	GBP	JPY	USD	Other Currencies	0%	50%	100%	200%	300%	400%	500%	

Other / Unspecified

[illegible]

Effective Date: _____
Submission Date: _____

[illegible]

CTRDH347

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

[illegible]

TRDH347

Submission Date:

[illegible]

CTRDH347

Firm Name

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

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

TRDH347

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	

Maturity CTRDH112

Loans

[illegible]

CTRDH347

Firm Name

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

TRDH347

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	

Maturity CTRDH112

Single Name CDS

[illegible]

CTRDH347

Firm Name

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

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

TRDH347

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	

Maturity CTRDH112

Loan CDS

[illegible]

CTRDH347

Firm Name

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]

TRDH347

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	

Maturity CTRDH112

Covered Bonds

[illegible]

CTRDH347

Firm Name

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

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:

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

[illegible]

CTRDH347

Firm Name

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

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]

TRDH347

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	

Maturity CTRDH112

Index Tranches

[illegible]

CTRDH347

Firm Name

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

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]

TRDH347

Submission Date:

Index Options

[illegible]

CTRDH347

Firm Name

Asset category CTRDH110

Rating CTRDH111

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

TRDH347

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	

Maturity CTRDH112

Other / Unspecified

[illegible]

Trading, PE & Other Fair Value Assets Schedule

Sovereign Credit

Firm Name

	(A)		(B)		(C)		(D)		CTRDH130									
	MV* (\$MM)		Notional (\$MM)		MV* (\$MM)	Notional (\$MM)	CS01 (\$K/+1 bp spread widening)			0%	50%	100%	200%	300%	400%	500%		
CTRDH122	CTRDH123	CTRDH124			CTRDH125	CTRDH126	CTRDH127			CTRDH128								
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

Trading, PE & Other Fair Value Assets Schedule

Sovereign Credit

Firm Name

[illegible]

Effective Date: _____
Submission Date: _____

CTRDH122

Argentina
Brazil
Chile
Colombia
Mexico
Panama
Peru
Venezuela
Other

Latin America & Caribbean

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

Asia Ex-Japan

Trading, PE & Other Fair Value Assets Schedule

Sovereign Credit

Firm Name

[illegible]

Effective Date:

Submission Date:

CTRDH122

Nigeria
South Africa
Other
Sub-Saharan Africa

Supranationals

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

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

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

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

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

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

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

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

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

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

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

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

	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

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

CTRDH148

Index Products: total before decomposition into underlying single name exposures

	Indices					
	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

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

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

Index Options - Payer						
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

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

Table C

Corporate Credit-Advanced Economies

CTRDH148CTRDH149

Other / Unspecified	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

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

Table D

Single Name Products: detail for issuers with abs(MV) >= \$50M

Issuer Name	Issuer ticker	Rating	MV (\$MM)	Notional (\$MM)	CS01 (\$K/+1 bp) (if available)	In Index Products? (1 for Yes, 0 for No)	RED Code (if available)
CTRDH158	CTRDLF70	CTRDLF86	CTRDLF74	CTRDLF75	CTRDH119	CTRDLF66	CTRDLF89

Table E

Single Name Products: issuers with abs(MV) < \$50M by rating

CTRDH148CTRDH149

	Long			Short		
Rating	MV (\$MM)	Notional (\$MM)	# of obligors	MV (\$MM)	Notional (\$MM)	# of obligors
CTRDH150	CTRDH151	CTRDH154	CTRDLF71	CTRDH152	CTRDH155	CTRDLF91
AAA						
AA						
A						
BBB						
BB						
B						
<B: Defaulted						
<B: Not Defaulted						
<B: Default Status Unknown						
NR						

CDX IG by Series

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

Trading, PE & Other Fair Value Assets Schedule

IDR-Corporate Credit

*include only indices with gross MV > \$100M

Firm Name

Effective Date:
Submission Date:

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

Trading, PE & Other Fair Value As
IDR-Corporate Credit

*include only indices with gross MV > \$1

Effective Date:
Submission Date:

Table G

Summary of bespoke positions

CTRDLF83		CTRDLF72		Equity	Mezzanine	Super Senior
CDX IG	Number of bespoke products	Short	CTRDLF78			
		Long	CTRDLF69			
	Average obligor credit spread (bps)	Short	CTRDLF79			
		Long	CTRDLF76			
	Average number of obligors per product	Short	CTRDLF80			
		Long	CTRDLF77			
CDX HY	Number of bespoke products	Short	CTRDLF78			
		Long	CTRDLF69			
	Average obligor credit spread (bps)	Short	CTRDLF79			
		Long	CTRDLF76			
	Average number of obligors per product	Short	CTRDLF80			
		Long	CTRDLF77			
CDX Other	Number of bespoke products	Short	CTRDLF78			
		Long	CTRDLF69			
	Average obligor credit spread (bps)	Short	CTRDLF79			
		Long	CTRDLF76			
	Average number of obligors per product	Short	CTRDLF80			
		Long	CTRDLF77			
iTraxx Main	Number of bespoke products	Short	CTRDLF78			
		Long	CTRDLF69			
	Average obligor credit spread (bps)	Short	CTRDLF79			
		Long	CTRDLF76			
	Average number of obligors per product	Short	CTRDLF80			
		Long	CTRDLF77			
iTraxx XO	Number of bespoke products	Short	CTRDLF78			
		Long	CTRDLF69			
	Average obligor credit spread (bps)	Short	CTRDLF79			
		Long	CTRDLF76			
	Average number of obligors per product	Short	CTRDLF80			
		Long	CTRDLF77			
iTraxx Other	Number of bespoke products	Short	CTRDLF78			
		Long	CTRDLF69			
	Average obligor credit spread (bps)	Short	CTRDLF79			
		Long	CTRDLF76			
	Average number of obligors per product	Short	CTRDLF80			
		Long	CTRDLF77			
Loan Indices	Number of bespoke products	Short	CTRDLF78			
		Long	CTRDLF69			
	Average obligor credit spread (bps)	Short	CTRDLF79			
		Long	CTRDLF76			
	Average number of obligors per product	Short	CTRDLF80			
		Long	CTRDLF77			

IDR-Jump To Default

Effective Date:
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

				(A)						(B)					
				Investments Reported at FAIR VALUE (\$MM)						Investments NOT Reported at FAIR VALUE (\$MM)					
Sector	GICS Code	Industry Group	Total	Global	United States	Western Europe	Other Developed Markets	Emerging Markets	Unspecified Geography	Global	United States	Western Europe	Other Developed Markets	Emerging Markets	Unspecified Geography
Communication Services	5010	Telecommunication Services	\$0	\$0						\$0					
Communication Services	5020	Media & Entertainment	\$0	\$0						\$0					
Communication Services	50	Unspecified	\$0	\$0						\$0					
Communication Services	50	Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Utilities	5510	Utilities	\$0	\$0						\$0					
Real Estate	6010	Real Estate	\$0	\$0						\$0					
Unspecified Sector/Industry	N/A	Minority Interest in Hedge Funds	\$0	\$0						\$0					
Unspecified Sector/Industry	N/A	Fund Seed Capital	\$0	\$0						\$0					
Unspecified Sector/Industry	N/A	Infrastructure Funds	\$0	\$0						\$0					
Unspecified Sector/Industry	N/A	Other Unspecified Sector/Industry	\$0	\$0						\$0					
Unspecified Sector / Industry	N/A	Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Funded Total			\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Unfunded commitments (\$MM)			\$0	\$0						\$0					

			Fair Value (\$MM)				
Sector	GICS Code	Industry Group	Global	United States		Non-US	
				Equity	Debt	Equity	Debt
Energy	1010	Energy	\$0				
Materials	1510	Materials	\$0				
Industrials	2010	Capital Goods	\$0				
Industrials	2020	Commercial & Professional Services	\$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	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		Non-US		
				Equity	Debt	Equity	Debt	
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	
Communication Services	5010	Telecommunication Services	\$0					
Communication Services	5020	Media & Entertainment		\$0				
Communication Services	50	Unspecified		\$0				
Communication Services	50	Total	\$0	\$0	\$0	\$0	\$0	
Utilities	5510	Utilities	\$0					
Real Estate	6010	Real Estate	\$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	