

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

Institution Name:

Firm Name

Effective Date:

Date of Data Submission:

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective date:

Submission Date:

[illegible]

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective date:
Submission Date:

[illegible]

Equity Spot-Vol Grid

Effective Date:

Submission Date:

CTRDH045

Relative % change in Volatility

CTRDH048

		% CHANGE IN SPOT VALUE							
			-50%	-40%	-35%	-30%	-20%	0%	
CTRDH047		CTRDH046							
% CHANGE IN VOL									
	0%							\$0	
	15%								
	30%								
	60%								

[illegible]

CTRDH050

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

Check:

\$0.0000

CTRDH051

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

Check:

\$0.0000

CTRDH049

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

Check:

\$0.0000

Other Equity

Firm Name

Effective Date:

Submission Date:

CTRDH055

[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												
	-30%	-25%	-20%	-15%	-10%	0%	10%	15%	20%	25%	30%	

[illegible][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												
	-30%	-25%	-20%	-15%	-10%	0%	10%	15%	20%	25%	30%	

[illegible][illegible][illegible]

FX Vega

Firm Name

Effective Date:

Submission Date:

CTRDH065

[illegible]

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Submission Date:

DV01 (\$K / -1 bp)

CTRDH070

Currency CTRDH068

Category CTRDH069

AUD Directional Risks

[illegible]

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

[illegible]

CAD Directional Risks

[illegible]

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

[illegible]

CHF Directional Risks

[illegible]

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

[illegible]

DKK Directional Risks

[illegible]

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

[illegible]

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

CTRDH071

	-200 bps	-100 bps	-50 bps	0 bps	+50 bps	+100 bps	+150 bps	+200 bps	+300 bps	+400 bps	+500 bps	
CTRDH067												

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

DV01 (\$K / -1 bp)

CTRDH070

M A T U R I T Y													
1M	3M	6M	9M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	Total

EUR Directional Risks

[illegible]

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

[illegible]

GBP Directional Risks

[illegible]

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

[illegible]

JPY Directional Risks

[illegible]

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

[illegible]

SMM P/(L) from a Parallel Move in Rates (bps)											
CTRDH071											
	-200 bps	-100 bps	-50 bps	0 bps	+50 bps	+100 bps	+150 bps	+200 bps	+300 bps	+400 bps	+500 bps

[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]

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

			M A T U R I T Y													
			1M	3M	6M	9M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	Total
Total Emerging Europe																
E X P I R Y	1M															0.00
	3M															0.00
	6M															0.00
	9M															0.00
	1Y															0.00
	2Y															0.00
	3Y															0.00
	5Y															0.00
	7Y															0.00
	10Y															0.00
	15Y															0.00
	20Y															0.00
	30Y															0.00
Total			0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total Latam & Caribbean																
E X P I R Y	1M															0.00
	3M															0.00
	6M															0.00
	9M															0.00
	1Y															0.00
	2Y															0.00
	3Y															0.00
	5Y															0.00
	7Y															0.00
	10Y															0.00
	15Y															0.00
	20Y															0.00
	30Y															0.00
Total			0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total Asia Ex-Japan																
E X P I R Y	1M															0.00
	3M															0.00
	6M															0.00
	9M															0.00
	1Y															0.00
	2Y															0.00
	3Y															0.00
	5Y															0.00
	7Y															0.00
	10Y															0.00
	15Y															0.00
	20Y															0.00
	30Y															0.00
Total			0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:
Submission Date:

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

CTRDH077

Select the vega convention being used:

CTRDH072

Normal

Specify the units in which vega is expressed:

CTRDH073

\$MM / +10 bps shift

[illegible][illegible]

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:
Submission Date:

Inflation Delta (\$K / +1 bp)

[illegible]

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

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

[illegible]

		CRUDE OIL								
Delta (\$MM)		Brent	Dubai Fateh	Maya	Tapis	WTI	OMAN	Other Sour Crude	Other Sweet Crude	Unspecified Crude
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		\$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

Delta (\$MM)

CTRDH087

CTRDH086

Spot Maturity

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

Total Delta

Gamma (\$MM / +1%)

Total Gamma

Vega (\$MM / +1 vol pt)

Vega (\$MM / +10% Rel)

Total Vega

[illegible][illegible][illegible]

Trading, PE & Other Fair Value Assets

Firm Name

Delta (\$MM)

CTRDH087

CTRDH086

Spot Maturity

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

Total Delta

Gamma (\$MM / +1%)

Total Gamma

Vega (\$MM / +1 vol pt)

Vega (\$MM / +10% Rel)

Total Vega

[illegible][illegible][illegible]

Trading, PE & Other Fair Value Assets

Effective Date:
Submission Date:

Delta (\$MM)

CTRDH087

CTRDH086

Spot Maturity

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

Total Delta

Gamma (\$MM / +1%)

Total Gamma

Vega (\$MM / +1 vol pt)

Vega (\$MM / +10% Rel)

Total Vega

[illegible][illegible][illegible]

Trading, PE & Other Fair Value Assets Schedule
Ags & Softs
CTRDH083

Firm Name

Effective Date:	
Submission Date:	

[illegible][illegible]

Vega (\$MM / +1 vol pt)	CTRDH089
Vega (\$MM / +10% Rel)	CTRDH090
Total Vega	

CTRDH083

Firm Name

Effective Date:

Submission Date:

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

CTRDH088

Total Gamma

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

CTRDH089

CTRDH090

Total Vega

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

[illegible]

	0
--	---

	0
--	---

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

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

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

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

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

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

[illegible]

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

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

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

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

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

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

[illegible]

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

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

[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	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]

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

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

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

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

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

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

[illegible]

Trading, PE & Other Fair Value

Securitized Products

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

[illegible]

Trading, PE & Other Fair Val
Securitized Products

Effective Date:

Submission Date:

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

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

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

Securitized Products

ABS								CMBS							
CTRDH096								CTRDH096							
Credit Autos	Credit Cards	Student Loans	ABS CDS	Credit Basket	Other / Index Tranches 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
> 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
> 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
> 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
> 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
> 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
> 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
> 9Y								\$0								\$0
> 6Y and <= 9Y								\$0								\$0
> 3Y and <= 6Y								\$0								\$0
<= 3Y								\$0								\$0
Unspecified Vintage								\$0								\$0
NR Total	\$0							\$0	\$0							\$0
> 9Y								\$0								\$0
> 6Y and <= 9Y								\$0								\$0
> 3Y and <= 6Y								\$0								\$0
<= 3Y								\$0								\$0
Unspecified Vintage								\$0								\$0
Total	\$0							\$0	\$0							\$0

Trading, PE & Other Fair Val
Securitized Products

Effective Date:

Submission Date:

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

Notional (\$MM)

CTRDH101
Rating (CTRDH098)
Vintage (CTRDH099)

AAA Total	\$0	\$0	\$0	\$0	\$0	\$0
> 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:

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

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

US Residential Agency Products

CTRDH102

CTRDH104

CTRDH105

CTRDH106

CTRDH107

CTRDH109

CTRDH103

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

[illegible]

US Commercial Agency Products

CTRDH102

CTRDH103

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

[illegible]

Non-US Agency Products

CTRDH102

CTRDH410

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

[illegible]

Munis
CTRDH347

Effective Date:
Submission Date:

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

CTRDH117	CTRDH118	CTRDH119
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[illegible]

CTRDH113

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

CTRDH114

[illegible]

AAA			
AA			
A			
BBB			
BB			
B			
<B			
NR			

[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	\$0	\$0	\$0	\$0	\$0

[illegible]

Munis
CTRDH347

Effective Date:
Submission Date:

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

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	\$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	\$0	\$0	\$0

[illegible]

Munis
CTRDH347

Effective Date:
Submission Date:

Other / Unspecified Munis

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

[illegible][illegible]

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

[illegible][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)
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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)
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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)
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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

Asset category CTRDH110		
Rating CTRDH111		
Maturity CTRDH112		
	MV* (\$MM)	Notional (\$MM)
	CTRDH117	CTRDH120

CS01\$K/+1 bp spread widening)							
CTRDH119							
Total	CAD	CHF	EUR	GBP	JPY	USD	Other Currencies
CTRDH121							

Profit/(Loss) in \$K from a Relative (%) Widening in Spreads							
CTRDH115							
	0%	50%	100%	200%	300%	400%	500%
CTRDH113							

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

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

\$0							
\$0							
\$0							
\$0							
\$0							
\$0							
\$0							
\$0							
\$0							
\$0							
\$0	\$0	\$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							
\$0							
\$0							
\$0							
\$0							
\$0							
\$0							
\$0	\$0	\$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: _____

Bonds

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

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

[illegible]

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

[illegible]

Effective Date: _____
Submission Date: _____

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

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

[illegible]

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

[illegible]

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

Effective Date:

Submission Date:

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

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

[illegible]

Effective Date: _____
Submission Date: _____

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

Effective Date:
Submission Date:

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

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

[illegible]

CTRDH347

Firm Name

			CS01 (\$K/+1 bp spread widening)
Asset category CTRDH110 Rating CTRDH111 Maturity CTRDH112	MV* (\$MM)	Notional (\$MM)	
Bonds	CTRDH117	CTRDH120	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

[illegible]

TRDH347

Submission Date:

Maturity CTRDH112

Bonds

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

[illegible]

TRDH347

Submission Date:

Maturity CTRDH112

Loans

[illegible]

TRDH347

Submission Date:

Maturity CTRDH112

Single Name CDS

[illegible]

CTRDH347

Maturity CTRDH112

[illegible][illegible][illegible]

TRDH347

Submission Date:

Maturity CTRDH112

Loan CDS

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]

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

Effective Date:

Submission Date:

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

Covered Bonds

[illegible]

CTRDH347

Indices

Asset category CTRDH110		MV* (\$MM)	Notional (\$MM)	CS01 (\$K/+1 bp spread widening)
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:

Maturity CTRDH112

Indices

[illegible]

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								
					CTRDH115								
						0%	50%	100%	200%	300%	400%	500%	
Index Tranches													
CDX EM						\$0							
CDX Latam Corp						\$0							
CDX Other						\$0							
iTraxx Asia IG						\$0							
iTraxx Asia HY						\$0							
iTraxx CEEMEA Corp						\$0							
iTraxx Other						\$0							
Loan Indices						\$0							
Index Tranches Total		\$0	\$0	\$0		\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
1M						\$0							
3M						\$0							
6M						\$0							
9M						\$0							
1Y						\$0							
2Y						\$0							
3Y						\$0							
5Y						\$0							
7Y						\$0							
10Y						\$0							
15Y						\$0							
20Y						\$0							
30Y						\$0							
Index Tranches Total		\$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:

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

Index Tranches

[illegible]

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

Effective Date:

Submission Date:

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

Index Options

[illegible]

CTRDH347

Maturity CTRDH112

[illegible][illegible]

TRDH347

Submission Date:

Other / Unspecified

[illegible]

Trading, PE & Other Fair Value Assets Schedule

Sovereign Credit

Firm Name[illegible]

Trading, PE & Other Fair Value Assets

Sovereign Credit

Effective Date:
Submission Date:

[illegible]

Trading, PE & Other Fair Value Assets Schedule

Firm Name[illegible]

Trading, PE & Other Fair Value As Sovereign Credit

Effective Date:

Submission Date:

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

CTRDH122

CTRDH129

[illegible][illegible][illegible]

Trading, PE & Other Fair Value Assets Schedule

Firm Name

	(A)	(B)	(C)	(D)	
	MV* (\$MM)	Notional (\$MM)	MV* (\$MM)	Notional (\$MM)	CS01 (\$K/+1 bp spread widening)
CTRDH122	CTRDH123	CTRDH124	CTRDH125	CTRDH126	CTRDH127
Bahrain					
Dubai					
Egypt					
Israel					
Jordan					
Kuwait					
Lebanon					
Qatar					
Saudi Arabia					
Turkey					
United Arab Emirates					
Other					
Middle East / North Africa	\$0	\$0	\$0	\$0	\$0
Nigeria					
South Africa					
Other					
Sub-Saharan Africa	\$0	\$0	\$0	\$0	\$0
Supranationals					
GLOBAL TOTAL	\$0	\$0	\$0	\$0	\$0

Profit/(Loss) in \$K from a Relative (%) Widening in Spreads								
CTRDH130								
	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

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

Effective Date:
Submission Date:

[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	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

	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

iTraxx XO CTRDH132	3Y5Y7Y10YOther					Total
CTRDH133	CTRDH412					
10%						\$0
15%						\$0
25%						\$0
35%						\$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)
CTRDH133	CTRDH144	CTRDH145	CTRDH146	CTRDH147
Equity				
Mezzanine				
Super Senior				
	\$0	\$0	\$0	\$0

iTraxx Other CTRDH132	3Y5Y7Y10YOther					Total
CTRDH133	CTRDH412					
Equity						\$0
Mezzanine						\$0
Super Senior						\$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)
CTRDH133	CTRDH144	CTRDH145	CTRDH146	CTRDH147
Equity				
Mezzanine				
Super Senior				
	\$0	\$0	\$0	\$0

Loan Indices CTRDH132	3Y5Y7Y10YOther					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)
CTRDH133	CTRDH144	CTRDH145	CTRDH146	CTRDH147
Equity				
Mezzanine				
Super Senior				
	\$0	\$0	\$0	\$0

IDR-Corporate Credit

Firm Name

CTRDH148

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

Corporate Credit-Emerging Markets

Rating CTRDH150

CTRDH149

CTRDH149

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

Firm Name

Table B

Index Products: Total before decomposition into underlying single name exposures

Index Tranches
CTRDH149

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

Trading, PE & Other Fair Value As

IDR-Corporate Credit

Table B

CTRDH148

Effective Date:

Submission Date:

Index Options

CTRDH149

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

Bespoke

CTRDH149

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

IDR-Corporate Credit

CTRDH148

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

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

CTRDH148

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

IDR-Corporate Credit

Single name products (bonds, loans, single name CDS) and underlying equivalent single name exposures from decomposition of non-tranched index products (i.e. indices and index options only)

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

Firm Name

Memorandum

Table F

Indices

Index Tranches

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

Trading, PE & Other Fair Value As

IDR-Corporate Credit

Memorandum

Table F

CTRDH148

Index Options

CTRDH149

Bespoke

CTRDH149

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

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

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

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