

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

**Institution Name:**

**Effective Date:**

**Date of Data Submission:**





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





















































	ABS							CMBS							Corporate CDO / CLO			Warehouse			
	CTRDH096							CTRDH096							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	CLO	Other / Unspecified	Corporate CDO/CLO SubTotal	Total Size	Total Protection
CTRDH097							CTRDH097							CTRDH097			CTRDH097				
<b>AAA Total</b>	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y							\$0								\$0			\$0			
> 6Y and <= 9Y							\$0								\$0			\$0			
> 3Y and <= 6Y							\$0								\$0			\$0			
<= 3Y							\$0								\$0			\$0			
Unspecified Vintage							\$0								\$0			\$0			
<b>AA Total</b>	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y							\$0								\$0			\$0			
> 6Y and <= 9Y							\$0								\$0			\$0			
> 3Y and <= 6Y							\$0								\$0			\$0			
<= 3Y							\$0								\$0			\$0			
Unspecified Vintage							\$0								\$0			\$0			
<b>A Total</b>	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y							\$0								\$0			\$0			
> 6Y and <= 9Y							\$0								\$0			\$0			
> 3Y and <= 6Y							\$0								\$0			\$0			
<= 3Y							\$0								\$0			\$0			
Unspecified Vintage							\$0								\$0			\$0			
<b>BBB Total</b>	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y							\$0								\$0			\$0			
> 6Y and <= 9Y							\$0								\$0			\$0			
> 3Y and <= 6Y							\$0								\$0			\$0			
<= 3Y							\$0								\$0			\$0			
Unspecified Vintage							\$0								\$0			\$0			
<b>BB Total</b>	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y							\$0								\$0			\$0			
> 6Y and <= 9Y							\$0								\$0			\$0			
> 3Y and <= 6Y							\$0								\$0			\$0			
<= 3Y							\$0								\$0			\$0			
Unspecified Vintage							\$0								\$0			\$0			
<b>B Total</b>	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y							\$0								\$0			\$0			
> 6Y and <= 9Y							\$0								\$0			\$0			
> 3Y and <= 6Y							\$0								\$0			\$0			
<= 3Y							\$0								\$0			\$0			
Unspecified Vintage							\$0								\$0			\$0			
<b>&lt;B Total</b>	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y							\$0								\$0			\$0			
> 6Y and <= 9Y							\$0								\$0			\$0			
> 3Y and <= 6Y							\$0								\$0			\$0			
<= 3Y							\$0								\$0			\$0			
Unspecified Vintage							\$0								\$0			\$0			
<b>NR Total</b>	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y							\$0								\$0			\$0			
> 6Y and <= 9Y							\$0								\$0			\$0			
> 3Y and <= 6Y							\$0								\$0			\$0			
<= 3Y							\$0								\$0			\$0			
Unspecified Vintage							\$0								\$0			\$0			
<b>Total</b>	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0



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

Notional (\$MM)

CTRDH101  
Rating (CTRDH098)  
Vintage (CTRDH099)

<b>AAA Total</b>	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y							\$0								\$0			\$0			
> 6Y and <= 9Y							\$0								\$0			\$0			
> 3Y and <= 6Y							\$0								\$0			\$0			
<= 3Y							\$0								\$0			\$0			
Unspecified Vintage							\$0								\$0			\$0			
<b>AA Total</b>	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y							\$0								\$0			\$0			
> 6Y and <= 9Y							\$0								\$0			\$0			
> 3Y and <= 6Y							\$0								\$0			\$0			
<= 3Y							\$0								\$0			\$0			
Unspecified Vintage							\$0								\$0			\$0			
<b>A Total</b>	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y							\$0								\$0			\$0			
> 6Y and <= 9Y							\$0								\$0			\$0			
> 3Y and <= 6Y							\$0								\$0			\$0			
<= 3Y							\$0								\$0			\$0			
Unspecified Vintage							\$0								\$0			\$0			
<b>BBB Total</b>	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y							\$0								\$0			\$0			
> 6Y and <= 9Y							\$0								\$0			\$0			
> 3Y and <= 6Y							\$0								\$0			\$0			
<= 3Y							\$0								\$0			\$0			
Unspecified Vintage							\$0								\$0			\$0			
<b>BB Total</b>	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y							\$0								\$0			\$0			
> 6Y and <= 9Y							\$0								\$0			\$0			
> 3Y and <= 6Y							\$0								\$0			\$0			
<= 3Y							\$0								\$0			\$0			
Unspecified Vintage							\$0								\$0			\$0			
<b>B Total</b>	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y							\$0								\$0			\$0			
> 6Y and <= 9Y							\$0								\$0			\$0			
> 3Y and <= 6Y							\$0								\$0			\$0			
<= 3Y							\$0								\$0			\$0			
Unspecified Vintage							\$0								\$0			\$0			
<b>&lt;B Total</b>	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y							\$0								\$0			\$0			
> 6Y and <= 9Y							\$0								\$0			\$0			
> 3Y and <= 6Y							\$0								\$0			\$0			
<= 3Y							\$0								\$0			\$0			
Unspecified Vintage							\$0								\$0			\$0			
<b>NR Total</b>	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y							\$0								\$0			\$0			
> 6Y and <= 9Y							\$0								\$0			\$0			
> 3Y and <= 6Y							\$0								\$0			\$0			
<= 3Y							\$0								\$0			\$0			
Unspecified Vintage							\$0								\$0			\$0			
<b>Total</b>	\$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**

**Firm Name**

Effective Date:
Submission Date:

Auction Rate Securities (ARS)

CTRDH347

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

	<b>MV (\$MM)</b>	<b>DV01 (\$K / -1 bp)</b>	<b>CS01 (\$K/+1 bp spread widening)</b>
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**Student Loan Auction Rate Securities (SLARS)**

CTRDH117      CTRDH118      CTRDH119

	CTRDH117	CTRDH118	CTRDH119
AAA			
AA			
A			
BBB			
BB			
B			
<B			
NR			
<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>
<b>1M</b>			
<b>3M</b>			
<b>6M</b>			
<b>9M</b>			
<b>1Y</b>			
<b>2Y</b>			
<b>3Y</b>			
<b>5Y</b>			
<b>7Y</b>			
<b>10Y</b>			
<b>15Y</b>			
<b>20Y</b>			
<b>30Y</b>			
<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>

**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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**Municipal Auction Rate Securities (MARS)**

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

**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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**Auction Rate Preferred Securities (ARPS)**

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

**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

**Credit Card Auction Rate Securities (CARS)**

	<b>MV (\$MM)</b>	<b>DV01 (\$K / -1 bp)</b>	<b>CS01 (\$K/+1 bp spread widening)</b>
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AAA			
AA			
A			
BBB			
BB			
B			
<B			
NR			
<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>
<b>1M</b>			
<b>3M</b>			
<b>6M</b>			
<b>9M</b>			
<b>1Y</b>			
<b>2Y</b>			
<b>3Y</b>			
<b>5Y</b>			
<b>7Y</b>			
<b>10Y</b>			
<b>15Y</b>			
<b>20Y</b>			
<b>30Y</b>			
<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>

**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			
<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>
<b>1M</b>			
<b>3M</b>			
<b>6M</b>			
<b>9M</b>			
<b>1Y</b>			
<b>2Y</b>			
<b>3Y</b>			
<b>5Y</b>			
<b>7Y</b>			
<b>10Y</b>			
<b>15Y</b>			
<b>20Y</b>			
<b>30Y</b>			
<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>

**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
<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>
<b>1M</b>	\$0	\$0	\$0
<b>3M</b>	\$0	\$0	\$0
<b>6M</b>	\$0	\$0	\$0
<b>9M</b>	\$0	\$0	\$0
<b>1Y</b>	\$0	\$0	\$0
<b>2Y</b>	\$0	\$0	\$0
<b>3Y</b>	\$0	\$0	\$0
<b>5Y</b>	\$0	\$0	\$0
<b>7Y</b>	\$0	\$0	\$0
<b>10Y</b>	\$0	\$0	\$0
<b>15Y</b>	\$0	\$0	\$0
<b>20Y</b>	\$0	\$0	\$0
<b>30Y</b>	\$0	\$0	\$0
<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>



































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
<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>

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

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

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

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

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

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

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

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				
	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>

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

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

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

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

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

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

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

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

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

Loan Indices CTRDH132	3Y	5Y	7Y	10Y	Other	Total
CTRDH133	CTRDH412					
8%						\$0
15%						\$0
30%						\$0
100%						\$0
<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>

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

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





**Table C**  
 CTRDH148 Corporate Credit-Advanced Economies  
 CTRDH149

Other / Unspecified	MV - longs*	MV - shorts*	MV - net*	Notional* longs	Notional* shorts	Notional - net
	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$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
<b>Other Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>

**Table C**  
 CTRDH149 Corporate Credit-Emerging Markets  
 CTRDH149

Other / Unspecified	MV - longs*	MV - shorts*	MV - net*	Notional* longs	Notional* shorts	Notional - net
	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$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
<b>Other Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>

**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)
	CTRDHF70	CTRDHF86	CTRDHF74	CTRDHF75	CTRDHF19	CTRDHF66	CTRDHF89

**Table E**  
 CTRDH148 Single Name Products: issuers with abs(MV) < \$50M by rating  
 CTRDH149

Rating	Long			Short		
	MV (\$MM)	Notional (\$MM)	# of obligors	MV (\$MM)	Notional (\$MM)	# of obligors
	CTRDH151	CTRDH154	CTRDHF71	CTRDH152	CTRDH155	CTRDHF91
AAA						
AA						
A						
BBB						
BB						
B						
<B: Defaulted						
<B: Not Defaulted						
<B: Default Status Unknown						
NR						

Table F - Index Products by Series

CDX IG by Series

Index Name	Series	Indices		Tranches										Payer Options by spread moneyess in-%(1-strike spread / index spread)										Receiver Options	
		CTRDLF64		3%		7%		10%		15%		30%		100%		< -400		[-400,-200]		[-200,-100]		[-100,0]		>= 0	
		MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)
CTRDLF65	CTRDLF90	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82
CDX IG																									
CDX IG																									
CDX IG																									
:																									

CDX HY by Series

Index Name	Series	Indices		Tranches								Payer Options by spread moneyess in-%(1-strike spread / index spread)										Receiver Options			
		CTRDLF64		10%		15%		25%		35%		100%		< -400		[-400,-200]		[-200,-100]		[-100,0]		>= 0			
		MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)		
CTRDLF65	CTRDLF90	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82
CDX HY																									
CDX HY																									
CDX HY																									
:																									

iTraxx Main by Series

Index Name	Series	Indices		Tranches								Payer Options by spread moneyess in-%(1-strike spread / index spread)										Receiver Options			
		CTRDLF64		3%		6%		9%		12%		22%		100%		< -400		[-400,-200]		[-200,-100]		[-100,0]		>= 0	
		MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)		
CTRDLF65	CTRDLF90	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82
iTraxx Main																									
iTraxx Main																									
iTraxx Main																									
:																									

iTraxx XO by Series

Index Name	Series	Indices		Tranches								Payer Options by spread moneyess in-%(1-strike spread / index spread)										Receiver Options			
		CTRDLF64		10%		15%		25%		35%		100%		< -400		[-400,-200]		[-200,-100]		[-100,0]		>= 0			
		MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)				
CTRDLF65	CTRDLF90	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82
iTraxx XO																									
iTraxx XO																									
iTraxx XO																									
:																									

CDX Other, iTraxx Other & Loan by Series

Index Type (CDX Other, iTraxx Other or Loan)	Index Name*	Series	Indices		Tranches						Payer Options by spread moneyess in-%(1-strike spread / index spread)										Receiver Options				
			CTRDLF64		Equity		Mezzanine		Super Senior		< -400		[-400,-200]		[-200,-100]		[-100,0]		>= 0						
			MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)					
CTRDLF65	CTRDH132	CTRDLF90	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	

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

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		







Trading, PE & Other Fair Value Assets Schedule  
Other Fair Value Assets

Firm Name

Effective Date:  
Submission Date:

			Fair Value (\$MM)				
			Global	United States		Non-US	
				CTRDH167			
Sector	GICS Code	Industry Group		Equity	Debt	Equity	Debt
CTRDH165	CTRDH164	CTRDH166	CTRDH169	CTRDH170	CTRDH169	CTRDH170	
<b>Energy</b>	<b>1010</b>	<b>Energy</b>	<b>\$0</b>				
<b>Materials</b>	<b>1510</b>	<b>Materials</b>	<b>\$0</b>				
Industrials	2010	Capital Goods	\$0				
Industrials	2020	Commercial & Professional Services	\$0				
Industrials	2030	Transportation	\$0				
Industrials	20	Unspecified	\$0				
<b>Industrials</b>	<b>20</b>	<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>
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				
<b>Consumer Discretionary</b>	<b>25</b>	<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>
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				
<b>Consumer Staples</b>	<b>30</b>	<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>
Health Care	3510	Health Care Equipment & Svcs	\$0				
Health Care	3520	Pharma., Bio. & Life Sciences	\$0				
Health Care	35	Unspecified	\$0				
<b>Health Care</b>	<b>35</b>	<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>
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				
<b>Financials (excl Real Estate)</b>		<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>

Trading, PE & Other Fair Value Assets Schedule  
Other Fair Value Assets

Firm Name

Effective Date:  
Submission Date:

			Fair Value (\$MM)				
			Global	United States		Non-US	
				CTRDH167			
Sector	GICS Code	Industry Group		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				
<b>Information Technology</b>	<b>45</b>	<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>
Communication Services	5010	Telecommunication Services	\$0				
Communication Services	5020	Media & Entertainment	\$0				
Communication Services	50	Unspecified	\$0				
<b>Communication Services</b>	<b>50</b>	<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>
<b>Utilities</b>	<b>5510</b>	<b>Utilities</b>	<b>\$0</b>				
<b>Real Estate</b>	<b>6010</b>	<b>Real Estate</b>	<b>\$0</b>				
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				
<b>Tax Credits</b>	<b>N/A</b>	<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>
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				
<b>Total</b>			<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>

<b>Sensitivity</b>	<b>Units</b>	<b>Headers</b>
Delta	(\$MM)	Delta(\$MM)
Gamma	(\$MM / +1%)	Gamma(\$MM / +1%)
Vega	(\$MM / +1 vol pt)	Vega(\$MM / +1 vol pt)
DV01	(\$K / -1 bp)	DV01(\$K / -1 bp)
CS01	(\$K/+1 bp spread widening)	CS01(\$K/+1 bp spread widening)
CS1%	(\$K/+1% spread widening)	CS1%(\$K/+1% spread widening)

**Template name:**

Trading, PE & Other Fair Value Assets Schedule

DO NOT C

















FX Spot/FX Vega  
FX Spot/FX Vega  
FX Spot/FX Vega  
FX Spot/FX Vega  
FX Spot/FX Vega  
FX Spot/FX Vega

## **DataValidation**

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Absolute Shift in Vol Pts

Relative % change in Volatility

Vega (\$MM / +1 vol pt)

Vega (\$MM / +10% Rel)

Absolute Shift in Vol Pts

Relative % change in Volatility

AED

AFN

ALL

AMD

ANG

AOA

ARS

AUD

AWG

AZN

BAM

BBD

BDT

BGN

BHD

BIF

BMD

BND

BOB

BRL

BRR

BSD

BWP

BYR

BZD

CAD

CHF

CLF

CLP

CNH

CNY

COP

COU

CRC

CSD

CUP

CVE

CYP

CZK

DEM

DJF  
DKK  
DOP  
DZD  
ECS  
ECU  
EEK  
EGP  
ERN  
ETB  
EUR  
EUZ  
FJD  
FKP  
FRF  
GBP  
GEL  
GHC  
GHS  
GMD  
GNF  
GTQ  
GWP  
GYD  
HER  
HKD  
HNL  
HRK  
HTG  
HUF  
IDO  
IDR  
ILS  
INO  
INR  
IQD  
IRR  
ISK  
ITL  
JMD  
JOD  
JPY  
KES  
KGS  
KHR  
KMF  
KOR

KRO  
KRW  
KWD  
KZT  
LAK  
LBP  
LKR  
LRD  
LSL  
LTL  
LVL  
LYD  
MAD  
MDL  
MGA  
MKD  
MMK  
MNT  
MNY  
MOP  
MRO  
MTL  
MUR  
MVR  
MWK  
MXN  
MXV  
MYO  
MYR  
MZM  
MZN  
NAD  
NGN  
NIO  
NOK  
NPR  
NZD  
OMR  
PAB  
PEN  
PGK  
PHP  
PKR  
PLN  
PYG  
QAR  
ROL

RON  
RSD  
RUB  
RWF  
SAR  
SBD  
SCR  
SDD  
SEK  
SGD  
SIT  
SKK  
SLL  
SOS  
SRD  
STD  
SVC  
SYP  
SZL  
THB  
TJS  
TND  
TOP  
TRL  
TRY  
TTD  
TWD  
TZS  
UAH  
UDI  
UFC  
UGX  
USB  
USD  
UYP  
UYU  
UZS  
VEB  
VEF  
VND  
VUV  
WST  
XAF  
XAU  
XCD  
XEU  
XOF

XPD  
XPF  
XPT  
YER  
ZAR  
ZMK