

**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

	Delta (\$MM)	Gamma (\$MM / +1%)	Vega (\$MM / +1 vol pt)	Profit/(Loss) from % Change in Country Equity Prices (\$MM)							Vega (\$MM / +1 vol pt)													
				CTRDH042																				
				-50%	-40%	-35%	-30%	-20%	0%		Total	1M	3M	6M	9M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
Country	CTRDH039	CTRDH040	CTRDH041	CTRDH043							CTRDH044													
Australia									\$0		0.0													
Austria									\$0		0.0													
Belgium									\$0		0.0													
Canada									\$0		0.0													
Denmark									\$0		0.0													
Finland									\$0		0.0													
France									\$0		0.0													
Germany									\$0		0.0													
Greece									\$0		0.0													
Ireland									\$0		0.0													
Italy									\$0		0.0													
Japan									\$0		0.0													
Netherlands									\$0		0.0													
New Zealand									\$0		0.0													
Norway									\$0		0.0													
Portugal									\$0		0.0													
Spain									\$0		0.0													
Sweden									\$0		0.0													
Switzerland									\$0		0.0													
United Kingdom									\$0		0.0													
United States									\$0		0.0													
Euro Stoxx 50 Index									\$0		0.0													
Stoxx Europe 600 Index									\$0		0.0													
Other Cross-Country Indices									\$0		0.0													
Other Advanced Economies									\$0		0.0													
Advanced Economies Total	\$0	0.0	0.0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Bulgaria									\$0		0.0													
Czech Republic									\$0		0.0													
Hungary									\$0		0.0													
Poland									\$0		0.0													
Russia									\$0		0.0													
Ukraine									\$0		0.0													
MSCI EM Eastern Europe									\$0		0.0													
Other Cross-Country Indices									\$0		0.0													
Other Emerging Europe									\$0		0.0													
Emerging Europe 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
Argentina									\$0		0.0													
Brazil									\$0		0.0													
Chile									\$0		0.0													
Mexico									\$0		0.0													
MSCI EM Latin America Index									\$0		0.0													
Other Cross-Country Indices									\$0		0.0													
Other Latam & Caribbean									\$0		0.0													
Latam & Caribbean 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
China									\$0		0.0													
Hong Kong									\$0		0.0													
India									\$0		0.0													
Indonesia									\$0		0.0													
Malaysia									\$0		0.0													
Philippines									\$0		0.0													
Singapore									\$0		0.0													
South Korea									\$0		0.0													
Taiwan									\$0		0.0													
MSCI EM Asia Index									\$0		0.0													
Other Cross-Country Indices									\$0		0.0													
Other Asia Ex-Japan									\$0		0.0													
Asia Ex-Japan 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

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

#### Equity by Geography

Firm Name

Effective date
Submission Date

[illegible]

Please select how volatility changes are expressed:

CTRDH045

Relative % change in Volatility

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

CTRDH048

		% CHANGE IN SPOT VALUE							
			-50%	-40%	-35%	-30%	-20%	0%	
		CTRDH046							
% CHANGE IN VOL	CTRDH047								
	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

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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]

### 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**

### 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**

### 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

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

CTRDH065

[illegible]





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



**Vega convention must be Normal:**

CTRDH072

Normal

**Specify the units in which vega is expressed:**

CTRDH073

\$MM / +10 bps shift

CTRDH077

Expiry CTRDH075

Currency CTRDH076

**AUD**

EUR

**GBP**

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

CTRDH077

**Vega convention must be Normal:**

CTRDH072

Normal

**Specify the units in which vega is expressed:**

CTRDH073

\$MM / +10 bps shift

US MBS Vega CTRDH078

\_\_\_\_\_

### Other Advanced Economies

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

CTRDH077

**Vega convention must be Normal:**

CTRDH072

Normal

**Specify the units in which vega is expressed:**

CTRDH073

\$MM / +10 bps shift

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

CTRDH077

**Vega convention must be Normal:**

CTRDH072

Normal

**Specify the units in which vega is expressed:**

CTRDH073

\$MM / +10 bps shift

CTRDH081

CTRDH082

[illegible]

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

Firm Name

Delta (\$MM)

CTRDH087

CTRDH086

Spot Maturity

**Gamma (\$MM / +1%)**

CTRDH088

**Total Gamma**

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

**Vega (\$MM / +1 vol pt)**

CTRDH089

**Vega (\$MM / +10% Rel)**

CTRDH090

**Total Vega**

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

**Trading, PE & Other Fair Value Assets**  
Energy

Effective Date:  
Submission Date:

## Delta (\$MM)

CTRDH087

CTRDH086

Spot Maturity

**Gamma (\$MM / +1%)**

**Total Gamma**

[illegible]

**Vega (\$MM / +1 vol pt)**

**Vega (\$MM / +10% Rel)**

**Total Vega**

[illegible]

**Trading, PE & Other Fair Value Assets**  
Energy

## Delta (\$MM)

CTRDH087

CTRDH086

### Spot Maturity

**Total Delta**

**Gamma (\$MM / +1%)**

**Total Gamma**

**Vega (\$MM / +1 vol pt)**

**Vega (\$MM / +10% Rel)**

**Total Vega**

**Trading, PE & Other Fair Value Assets**  
Energy

Firm Name

## Delta (\$MM)

CTRDH087

CTRDH086

### Spot Maturity

Total Delta

**Gamma (\$MM / +1%)**

Total Gamma

**Vega (\$MM / +1 vol pt)**

**Vega (\$MM / +10% Rel)**

**Total Vega**

**Trading, PE & Other Fair Value Assets**  
Energy

Effective Date:  
Submission Date:

Delta (\$MM)

CTRDH087

CTRDH086

### Spot Maturity

Total Delta

**Gamma (\$MM / +1%)**

Total Gamma

**Vega (\$MM / +1 vol pt)**

**Vega (\$MM / +10% Rel)**

**Total Vega**

[illegible][illegible]

**Trading, PE & Other Fair Value Assets**  
Energy

## Delta (\$MM)

CTRDH087

CTRDH086

### Spot Maturity

**Total Delta**

**Gamma (\$MM / +1%)**

Total Gamma

**Vega (\$MM / +1 vol pt)**

**Vega (\$MM / +10% Rel)**

**Total Vega**

\*\* See FR Y-14Q instructions

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## Delta (\$MM)

CTRDH087

CTRDH086

### Spot Maturity

**Gamma (\$MM / +1%)**

CTRDH088

**Total Gamma**

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

CTRDH089

**Vega (\$MM / +10% Rel)**

CTRDH090

**Total Vega**

					0
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## BASE METALS

CTRDH083

CTRDH083

CTRDH084

Spot Maturity

## CTRDH088

Total Gamma

## CTRDH089

## CTRDH090

**Total Vega**

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

**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

**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

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

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts
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## Commodity Spot-Vol Grids

Effective Date:

Effective Date: \_\_\_\_\_  
Submission Date: \_\_\_\_\_

[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

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

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

**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]

## Commodity Spot-Vol Grids

Effective Date:

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]

### 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

**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

**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

## Commodity Spot-Vol Grids

Effective Date:

[illegible]



MV* (\$MM) CTRDH100 Rating CTRDH098 Vintage CTRDH099	ABS							CMBS							Corporate CDO / CLO			Warehouse				
	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
CTRDH097								CTRDH097								CTRDH097						
AAA Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$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	\$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	\$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	\$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	\$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	\$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	\$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					
NR Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$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					
Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

Grand Total	RMBS															
	CTRDH096															
	Non-Agency Prime	Sub- prime	Option ARMS	Other ALTA	Unspec Non-Prime	HELOC	RMBS CDO	RMBS CDS	Credit Basket	PrimeX	ABX / TABX	Prime Whole Loans	Non-Prime Whole Loans	European RMBS	Other / Unspecified	RMBS SubTotal

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



	MV (\$MM)	DV01 (\$K / -1 bp)	CS01 (\$K/+1 bp OAS widening)	\$K / +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					CTRDH109												
CTRDH102																	
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	0	0	0	0	0				
US Commercial Agency Products																	
CTRDH102																	
CTRDH103																	
Cash Agency CMBS																	
Agency CMBS Derivatives																	
Commercial Other / Unspecified																	
Total					\$0	0	0	0	0	0	0	0	0				
Non-US Agency Products																	
CTRDH102																	
CTRDH410																	
AAA																	
AA																	
A																	
BBB																	
BB																	
B																	
<B																	
NR																	
Total					\$0	0	0	0	0	0	0	0	0				



Munis  
CTRDH347

Effective Date:  
Submission Date:



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)
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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)
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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)
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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

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

[illegible][illegible]









CTRDH347

Submission Date

Maturity CTRDH112

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										

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

[illegible]

## CTRDH347

Effective Date

Submission Date

[illegible]

## CTRDH347

Effective Date

Submission Date

[illegible]

## CTRDH347

Effective Date

Submission Date

Maturity CTRDH112

[illegible]

[illegible]

## Indices

[illegible]

Asset category CTRDH110				Profit/(Loss) in \$K from a Relative (%) Widening in Spreads				Profit/(Loss) in \$K from an Absolute Widening in Spreads (bps)			
Rating CTRDH111				CTRDH115				CTRDH116			
Maturity CTRDH112				0%50%100%200%300%400%500%				0 bps+1 bp+50 bps+100 bps+500 bps+1000 bps+1500 bps+2000 bps+3000 bps+4000 bps			
CS01 (\$K/+1 bp spread widening)											
MV* (\$MM)											
Notional (\$MM)											
Index Options											
CDX EM											
CDX Latam Corp											
CDX Other											
iTraxx Asia iG											
iTraxx Asia HY											
iTraxx CEEMEA Corp											
iTraxx Other											
Loan Indices											
Index Options Total				\$0 \$0 \$0				\$0 \$0 \$0			
1M											
3M											
6M											
9M											
1Y											
2Y											
3Y											
5Y											
7Y											
10Y											
15Y											
20Y											
30Y											
Index Options Total				\$0 \$0 \$0				\$0 \$0 \$0			

## CTRDH347

Effective Date

Submission Date

[illegible]

[illegible]





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

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

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

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

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

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

### Table B

CTRDH148

**Index Products: total before decomposition into underlying single name exposures**

Index Tranches					
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

### Index Options - Payer

CTRDH149

### Index Options - Receiver

CTRDH149

### Corporate Credit-Emerging Markets

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 (1 available)
CTRDH158	CTRDLF70	CTRDLF86	CTRDLF74	CTRDLF75	CTRDMH19	CTRDLF66	CTRDLF89

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



Table G

Summary of bespoke positions

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

## IDR-Jump To Default

Submission Date:

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





Trading, PE & Other Fair Value Assets Schedule			Firm Name		Effective Date:		
Other Fair Value Assets			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
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

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			
				Equity	Debt	Equity	Debt
Sector	GICS Code	Industry Group					
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