

## 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]

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								Vega post vol shock (at 0 spot shock) (\$MM / +1% relative)
			-50%	-40%	-35%	-30%	-20%	0%		
		CTRDH046								
% CHANGE IN VOL										
	0%							\$0		
	15%									
	30%									
	60%									
										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

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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]

## Trading, PE & Other Fair Value Assets Schedule

**Firm Name**

Effective Date:  
Submission Date:

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

CTRDH065

[illegible]



## Trading, PE & Other Fair Value Assets Schedule

### Rates DV01

Firm Name

Effective Date:

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	
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CTRDH067

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

[illegible]

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

[illegible]

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

[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]

**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

### NOK Directional Risks

[illegible]

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

[illegible]

## NZD Directional Risks

[illegible]

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

[illegible]

### SEK Directional Risks

[illegible]

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

[illegible]

## USD Directional Risks

[illegible]

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

[illegible]

CTRDH052

[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][illegible]

**DV01 (\$K / -1 bp)**

CTRDH070

CTRDH070

## Other Advanced Economies Directional Risks

[illegible][illegible]

### Directional Risks: Emerging Europe

[illegible]

## Directional Risks: Latin America & Caribbean

### Directional Risks: Latin America & Caribbean

[illegible][illegible]

### Directional Risks: Asia Ex-Japan

[illegible]

**Directional Risks: Middle East/North Africa**

### Directional Risks: Middle East/North Africa

[illegible]

## Directional Risks: Sub-Saharan Africa

### Directional Risks: Sub-Saharan Africa

[illegible][illegible]

## MATURITY

## \$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	
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[illegible][illegible][illegible]

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[illegible][illegible]

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[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

[illegible][illegible][illegible]

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

CTRDH077

Select the vega convention being used:

CTRDH072

Normal

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

CTRDH073

\$MM / +10 bps shift

[illegible][illegible]



## Trading, PE & Other Fair Value Assets Schedule

### Other Rates

**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]





## 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**  
Energy

**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]

													<b>0</b>	<b>0</b>
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[illegible]

## 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

INFORMATIONAL**			
CTRDH083			
Heat Rate Options		Tolling Agreements	
Gas Component	Power Component	Gas Component	Power Component
CTRDH084			
\$0	\$0	\$0	\$0

**\*\* See FR Y-14Q instructions**

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## CTRDH083

Submission Date:

## Total Delta

[illegible]

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

## CTRDH088

**Total Gamma**

				0
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## 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]

## CTRDH094

Please select how volatility changes are expressed:

Absolute Shift in Vol Pts
---------------------------

[illegible]

## CTRDH094

Please select how volatility changes are expressed:

Absolute Shift in Vol Pts

[illegible]

## CTRDH094

Please select how volatility changes are expressed:

Absolute Shift in Vol Pts

[illegible]

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

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

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

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

[illegible]

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

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

### Absolute Shift in Vol Pts

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

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

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

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

[illegible]

## Trading, PE & Other Fair Value Assets Schedule

### Securitized Products

**Firm Name**

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

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

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

## 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								
Cash	Credit	Student		Credit		Other /		Cash Non-				Credit	Index	Whole	Other /	
Autos	Cards	Loans	ABS CDS	Basket	Index Tranches	Unspecified	ABS SubTotal	Agency	CMBS	CMBS CDS	CMBS CDO	Basket	Tranches	Loans	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				
<b>Total</b>	<b>\$0</b>	<b>0</b>	<b>0</b>	<b>0</b>

[illegible]

## US Commercial Agency Products

CTRDH102

CTRDH103

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

[illegible]

## Non-US Agency Products

CTRDH102

CTRDH410

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

[illegible]

Munis  
CTRDH347

Effective Date:
Submission Date:

## Bonds

Asset category CTRDH110				Asset category CTRDH110				Asset category CTRDH110				Asset category CTRDH110			
Rating CTRDH111				Rating CTRDH111				Rating CTRDH111				Rating CTRDH111			
Maturity CTRDH112				Maturity CTRDH112				Maturity CTRDH112				Maturity CTRDH112			
Bonds				Bonds				Bonds				Bonds			
AAA				AAA				AAA				AAA			
AA				AA				AA				AA			
A				A				A				A			
BBB				BBB				BBB				BBB			
BB				BB				BB				BB			
B				B				B				B			
<B				<B				<B				<B			
NR				NR				NR				NR			
Bonds Total				Bonds Total				Bonds Total				Bonds Total			
1M				1M				1M				1M			
3M				3M				3M				3M			
6M				6M				6M				6M			
9M				9M				9M				9M			
1Y				1Y				1Y				1Y			
2Y				2Y				2Y				2Y			
3Y				3Y				3Y				3Y			
5Y				5Y				5Y				5Y			
7Y				7Y				7Y				7Y			
10Y				10Y				10Y				10Y			
15Y				15Y				15Y				15Y			
20Y				20Y				20Y				20Y			
30Y				30Y				30Y				30Y			
Bonds Total				Bonds Total				Bonds Total				Bonds Total			
Loans				Loans				Loans				Loans			
AAA				AAA				AAA				AAA			
AA				AA				AA				AA			
A				A				A				A			
BBB				BBB				BBB				BBB			
BB				BB				BB				BB			
B				B				B				B			
<B				<B				<B				<B			
NR				NR				NR				NR			
Loans Total				Loans Total				Loans Total				Loans Total			
1M				1M				1M				1M			
3M				3M				3M				3M			
6M				6M				6M				6M			
9M				9M				9M				9M			
1Y				1Y				1Y				1Y			
2Y				2Y				2Y				2Y			
3Y				3Y				3Y				3Y			
5Y				5Y				5Y				5Y			
7Y				7Y				7Y				7Y			
10Y				10Y				10Y				10Y			
15Y				15Y				15Y				15Y			
20Y				20Y				20Y				20Y			
30Y				30Y				30Y				30Y			
Loans Total				Loans Total				Loans Total				Loans Total			

Munis  
CTRDH347

Effective Date:
Submission Date:

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

CTRDH115							
	0%	50%	100%	200%			

CTRDH116										
	0 bps	+1 bp	+50 bps	+100 bps	+500 bps	+1000 bps				

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

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

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

[illegible]

Munis  
CTRDH347

Effective Date:
Submission Date:

[illegible]

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



Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:

Submission Date:

Auction Rate Securities (ARS)  
CTRDH347

Asset category CTRDH110  
Rating CTRDH111  
Maturity CTRDH112

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

Student Loan Auction Rate Securities (SLARS)

CTRDH117CTRDH118CTRDH119

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

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:

Submission Date:

Auction Rate Securities (ARS)  
CTRDH347

Asset category CTRDH110  
Rating CTRDH111  
Maturity CTRDH112

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

Municipal Auction Rate Securities (MARS)

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

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:

Submission Date:

Auction Rate Securities (ARS)  
CTRDH347

Asset category CTRDH110  
Rating CTRDH111  
Maturity CTRDH112

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

Auction Rate Preferred Securities (ARPS)

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

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:

Submission Date:

Auction Rate Securities (ARS)  
CTRDH347

Asset category CTRDH110  
Rating CTRDH111  
Maturity CTRDH112

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

Credit Card Auction Rate Securities (CARS)

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

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:

Submission Date:

Auction Rate Securities (ARS)  
CTRDH347

Asset category CTRDH110  
Rating CTRDH111  
Maturity CTRDH112

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

Other / Unspecified Auction Rate Securities

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

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:

Submission Date:

Auction Rate Securities (ARS)  
CTRDH347

Asset category CTRDH110  
Rating CTRDH111  
Maturity CTRDH112

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

Grand Total

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



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

Effective Date:

Submission Date:

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

## Bonds

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

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]

## Loans

AAA
AA
A
BBB
BB
B
<B: Defaulted
<B: Not Defaulted
<B: Default Status Unknown
NR
<b>Loans Total</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>Loans Total</b>

[illegible][illegible]





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

Effective Date:

Submission Date:

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

### Single Name CDS

AAA
AA
A
BBB
BB
B
<B: Defaulted
<B: Not Defaulted
<B: Default Status Unknown
NR
<b>Single Name CDS Total</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>Single Name CDS Total</b>

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]

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

[illegible][illegible][illegible]

## Loan CDS

AAA
AA
A
BBB
BB
B
<B: Defaulted
<B: Not Defaulted
<B: Default Status Unknown
NR
<b>Loan CDS Total</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>Loan CDS Total</b>

[illegible]

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

[illegible][illegible][illegible]



Effective Date:  
Submission Date:

## Covered Bonds

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

[illegible]

CDX IG (Series 9)
CDX IG (On the run)
CDX IG (Other Series)
CDX HY
CDX Other
iTraxx Main
iTraxx XO
iTraxx Other
Loan Indices
<b>Indices Total</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>Indices Total</b>

[illegible]



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

[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
<b>Other / Unspecified Total</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>Other / Unspecified Total</b>

[illegible]



## CTRDH347

Firm Name

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

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

[illegible]

## CTRDH347

Maturity CTRDH112

[illegible][illegible][illegible]

TRDH347

Submission Date:

Maturity CTRDH112

[illegible]





TRDH347

Submission Date:

Maturity CTRDH112

## Covered Bonds

[illegible]

## CTRDH347

Maturity CTRDH112

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]



TRDH347

Submission Date:

Maturity CTRDH112[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 Options													
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 Options 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 Options 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 Options

[illegible]



## CTRDH347

Maturity CTRDH112

[illegible][illegible][illegible]

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

Effective Date:

Submission Date:

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

### Other / Unspecified

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]

## Trading, PE & Other Fair Value Assets Schedule

**Firm Name**

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

### 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

### Sovereign Credit

**Firm Name**[illegible]

### Trading, PE & Other Fair Value Assets

### 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

[illegible]

Nigeria
South Africa
Other
<b>Sub-Saharan Africa</b>

[illegible]

## Supranationals

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

GLOBAL TOTAL[illegible]



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

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

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

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

Positions

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

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

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

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

Positions

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

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

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

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

iTraxx XO CTRDH132	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

## Firm Name

Firm Name

Firm Name

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

## Corporate Credit-Emerging Markets

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

## IDR-Corporate Credit

CTRDH148

**Indices**  
CTRDH14

CTRDH149

[illegible]

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

Trading, PE & Other Fair Value As

IDR-Corporate Credit

Table B

CTRDH148

Effective Date:

Submission Date:

Index Options

CTRDH149

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

Bespoke

CTRDH149

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

## Firm Name

### Table C

## Corporate Credit-Advanced Economies

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

# Memorandum

### Table D

## Corporate Credit-Advanced Economies

## Corporate Credit-Emerging Markets

CTRDH149

CTRDH149

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

## 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

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					

Trading, PE & Other Fair Value Assets Schedule

Other Fair Value Assets

Firm Name

Effective Date:

Submission Date:

			Fair Value (\$MM)				
Sector	GICS Code	Industry Group	Global	United States CTRDH167		Non-US CTRDH167	
				Equity	Debt	Equity	Debt
				CTRDH169	CTRDH170	CTRDH169	CTRDH170
CTRDH165	CTRDH164	CTRDH166					
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

Trading, PE & Other Fair Value Assets Schedule

Other Fair Value Assets

Firm Name

Effective Date:

Submission Date:

			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