

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

Vega post vol shock (at 0 spot shock) (\$MM / +1% relative)
CTRDH411

Delta post spot shock (at 0 vol shock) (\$MM)

CTRDH050							
Check:						\$0.0000	

Gamma post spot shock (at 0 vol shock) (\$MM / +1%)

CTRDH051							
Check:						\$0.0000	

Vega post spot shock (at 0 vol shock) (\$MM / +1 vol pt)

CTRDH049							
Check:						\$0.0000	

Other Equity

Effective Date:

Submission Date:

CTRDH055

[illegible]

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%	
--	------	------	------	------	------	----	-----	-----	-----	-----	-----	--

CTRDH061

[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

[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

[illegible][illegible][illegible]

CTRDH065

[illegible]

CTRDH070

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

Governments	Austria
Governments	Belgium
Governments	Finland
Governments	France
Governments	Germany
Governments	Greece
Governments	Ireland
Governments	Italy
Governments	Netherlands
Governments	Portugal
Governments	Spain
Governments	Other
Agencies	
Municipals	
Swaps / Discounting Curve	
Instruments shocked by MV**	
Other	

[illegible]

OIS Basis
1m Basis
3m Basis
6m Basis
12m Basis
Other Basis

[illegible]

Governments
Agencies
Municipals
Swaps / Discounting Curve
Instruments shocked by MV**
Other

[illegible]

OIS Basis
1m Basis
3m Basis
6m Basis
12m Basis
Other Basis

[illegible]

Governments
Agencies
Municipals
Swaps / Discounting Curve
Instruments shocked by MV**
Other

[illegible]

OIS Basis
1m TIBOR Basis
3m TIBOR Basis
6m TIBOR Basis
12m TIBOR Basis
1m LIBOR Basis
3m LIBOR Basis
6m LIBOR Basis
12m LIBOR Basis
Other Basis

[illegible]

CTRDH071

CTRDH071											
-200 bps	-100 bps	-50 bps	0 bps	+50 bps	+100 bps	+150 bps	+200 bps	+300 bps	+400 bps	+500 bps	

[illegible]

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

CTRDH077

Expiry CTRDH075
Currency CTRDH076

AUD

M A T U R I T Y

Select the vega convention being used:

CTRDH072

Normal

Specify the units in which vega is expressed:

CTRDH073

\$MM / +10 bps shift

[illegible]

EUR

[illegible]

GBP

[illegible]

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

CTRDH077

Select the vega convention being used:

CTRDH072

Normal

Specify the units in which vega is expressed:

CTRDH073

\$MM / +10 bps shift

[illegible][illegible]

US MBS Vega

CTR DH078

Other Advanced Economies

[illegible]

\$MM / +10 bps shift

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

[illegible][illegible][illegible]

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

CTRDH077

Select the vega convention being used:

CTRDH072

Normal

Specify the units in which vega is expressed:

CTRDH073

\$MM / +10 bps shift

[illegible][illegible]

[illegible][illegible]

Trading, PE & Other Fair Value Assets Schedule
Energy

Firm Name

Delta (\$MM)

CTRDH087

CTRDH086

Spot Maturity

CRUDE OIL									
Brent	Dubai Fateh	Maya	Tapis	WTI	OMAN	Other Sour Crude	Other Sweet Crude	Unspecified Crude	
Month 1									
Month 2									
Month 3									
Month 4									
Month 5									
Month 6									
Month 7									
Month 8									
Month 9									
Month 10									
Month 11									
Month 12									
Month 13									
Month 14									
Month 15									
Month 16									
Month 17									
Month 18									
Month 19									
Month 20									
Month 21									
Month 22									
Month 23									
Month 24									
Year 3									
Year 4									
Year 5									
Year 6									
Year 7									
Year 8									
Year 9									
Year 10-14									
Year 15-19									
Year 20+									
Total Delta	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

Gamma (\$MM / +1%)

CTRDH088

Total Gamma

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

Vega (\$MM / +1 vol pt)

CTRDH089

Vega (\$MM / +10% Rel)

CTRDH090

Trading, PE & Other Fair Value Assets Schedule
Energy

Firm Name

Delta (\$MM)

CTRDH087

Total Vega

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

Trading, PE & Other Fair Value Asse
Energy

Effective Date:

Submission Date:

OIL PRODUCTS											
CTRDH083											
OTHER OIL PRODUCTS											
Diesel	Fuel Oil	Heating Oil	Naptha	Ethanol	LPG	Jet Fuel	Gas Oils	Gasoline	Other Oil Products	Total Oil Products	
CTRDH084											
Spot Maturity											\$0
Month 1											\$0
Month 2											\$0
Month 3											\$0
Month 4											\$0
Month 5											\$0
Month 6											\$0
Month 7											\$0
Month 8											\$0
Month 9											\$0
Month 10											\$0
Month 11											\$0
Month 12											\$0
Month 13											\$0
Month 14											\$0
Month 15											\$0
Month 16											\$0
Month 17											\$0
Month 18											\$0
Month 19											\$0
Month 20											\$0
Month 21											\$0
Month 22											\$0
Month 23											\$0
Month 24											\$0
Year 3											\$0
Year 4											\$0
Year 5											\$0
Year 6											\$0
Year 7											\$0
Year 8											\$0
Year 9											\$0
Year 10-14											\$0
Year 15-19											\$0
Year 20+											\$0
Total Delta	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

Gamma (\$MM / +1%)

Total Gamma											0
-------------	--	--	--	--	--	--	--	--	--	--	---

Vega (\$MM / +1 vol pt)

Vega (\$MM / +10% Rel)

Trading, PE & Other Fair Value Asse
Energy

Effective Date: _____
 Submission Date: _____

Delta (\$MM)

CTRDH087

Total Vega[illegible]

Trading, PE & Other Fair Value Assets
Energy

Delta (\$MM)

CTRDH087

CTRDH086

Spot Maturity

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

Total Delta[illegible]

Gamma (\$MM / +1%)

Total Gamma

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

Vega (\$MM / +1 vol pt)

Vega (\$MM / +10% Rel)

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[illegible]

Gamma (\$MM / +1%)

Total Gamma

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

Vega (\$MM / +1 vol pt)

Vega (\$MM / +10% Rel)

Trading, PE & Other Fair Value Assets
Energy

Firm Name

Delta (\$MM)

CTRDH087

Total Vega

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

Effective Date:
Submission Date:

Total Delta

Total Gamma

Vega (\$MM / +10% Rel)

[illegible][illegible]

Effective Date:
Submission Date:

CTRDH087

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

Trading, PE & Other Fair Value Assets
Energy

Delta (\$MM)

CTRDH087

CTRDH086

Spot Maturity

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

Total Delta

Gamma (\$MM / +1%)

Total Gamma

Vega (\$MM / +1 vol pt)

Vega (\$MM / +10% Rel)

[illegible]

** See FR Y-14Q instructions

--	--	--	--

Trading, PE & Other Fair Value Asse
Energy

Delta (\$MM)
CTRDH087
Total Vega

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

Delta (\$MM)

CTRDH087

CTRDH086

Spot Maturity

Month 1							\$0
Month 2							\$0
Month 3							\$0
Month 4							\$0
Month 5							\$0
Month 6							\$0
Month 7							\$0
Month 8							\$0
Month 9							\$0
Month 10							\$0
Month 11							\$0
Month 12							\$0
Month 13							\$0
Month 14							\$0
Month 15							\$0
Month 16							\$0
Month 17							\$0
Month 18							\$0
Month 19							\$0
Month 20							\$0
Month 21							\$0
Month 22							\$0
Month 23							\$0
Month 24							\$0
Year 3							\$0
Year 4							\$0
Year 5							\$0
Year 6							\$0
Year 7							\$0
Year 8							\$0
Year 9							\$0
Year 10-14							\$0
Year 15-19							\$0
Year 20+							\$0
Total Delta		\$0	\$0	\$0	\$0	\$0	\$0

Total Delta

Gamma (\$MM / +1%)

CTRDH088

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

Vega (\$MM / +1 vol pt)

CTRDH089

Vega (\$MM / +10% Rel)

CTRDH090

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

BASE METALS

CTRDH083

[illegible]

\$0

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

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

CTRDH083

**Other /
Unspecified
Metals**

	Total Metals
--	--------------

CTRDH084

[illegible]

\$0

	0
--	---

	0
--	---

Spot Maturity

[illegible]

CTRDH088

Total Gamma

[illegible]

CTRDH089

CTRDH090

Total Vega

[illegible]

Delta (\$MM)

CTRDH087

CTRDH086

Spot Maturity

Month 1							\$0
Month 2							\$0
Month 3							\$0
Month 4							\$0
Month 5							\$0
Month 6							\$0
Month 7							\$0
Month 8							\$0
Month 9							\$0
Month 10							\$0
Month 11							\$0
Month 12							\$0
Month 13							\$0
Month 14							\$0
Month 15							\$0
Month 16							\$0
Month 17							\$0
Month 18							\$0
Month 19							\$0
Month 20							\$0
Month 21							\$0
Month 22							\$0
Month 23							\$0
Month 24							\$0
Year 3							\$0
Year 4							\$0
Year 5							\$0
Year 6							\$0
Year 7							\$0
Year 8							\$0
Year 9							\$0
Year 10-14							\$0
Year 15-19							\$0
Year 20+							\$0
Total Delta		\$0	\$0	\$0	\$0		\$0

Gamma (\$MM / +1%)

CTRDH088

Total Gamma

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

Vega (\$MM / +1 vol pt)

CTRDH089

Vega (\$MM / +10% Rel)

CTRDH090

Total Vega

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

[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]

Commodity Spot-Vol Grids

Effective Date:

[illegible]

CTRDH094

Please select how volatility changes are expressed:

Absolute Shift in Vol Pts

[illegible]

CTRDH094

Please select how volatility changes are expressed:

Absolute Shift in Vol Pts

[illegible]

CTRDH094

Please select how volatility changes are expressed:

Absolute Shift in Vol Pts

[illegible]

Commodity Spot-Vol Grids

Effective Date:

Submission Date:

[illegible]

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

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

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

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

[illegible]

CTRDH094

Please select how volatility changes are expressed:

Absolute Shift in Vol Pts

[illegible]

CTRDH094

Please select how volatility changes are expressed:

Absolute Shift in Vol Pts

[illegible]

CTRDH094

Please select how volatility changes are expressed:

Absolute Shift in Vol Pts

[illegible]

Commodity Spot-Vol Grids

Effective Date:

[illegible]

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

[illegible]

Trading, PE & Other Fair Val
Securitized Products

ABS								CMBS							
CTRDH096								CTRDH096							
Autos	Credit Cards	Student Loans	ABS CDS	Credit Basket	Index Tranches	Other / Unspecified	ABS SubTotal	Cash Non-Agency CMBS	CMBS CDS	CMBS CDO	Credit Basket	Index Tranches	Whole Loans	Other / Unspecified	CMBS SubTotal
CTRDH097								CTRDH097							

MV* (\$MM)

CTRDH100

Rating CTRDH098

Vintage CTRDH099

[illegible]

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

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

Notional (\$MM)
CTRDH101
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														\$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
	> 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
	> 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
	> 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
	> 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
	> 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
	> 9Y	\$0														\$0
	> 6Y and <= 9Y	\$0														\$0
	> 3Y and <= 6Y	\$0														\$0
	<= 3Y	\$0														\$0
	Unspecified Vintage	\$0														\$0
Total	\$0	\$0														\$0

Trading, PE & Other Fair Val
Securitized Products

ABS								CMBS							
CTRDH096								CTRDH096							
Autos	Credit Cards	Student Loans	ABS CDS	Credit Basket	Index Tranches	Other / Unspecified	ABS SubTotal	Cash Non-Agency CMBS	CMBS CDS	CMBS CDO	Credit Basket	Index Tranches	Whole Loans	Other / Unspecified	CMBS SubTotal

Notional (\$MM)

CTRDH101

Rating (CTRDH098)

Vintage (CTRDH099)

[illegible]

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

Notional (\$MM)

CTRDH101
Rating (CTRDH098)
Vintage (CTRDH099)

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

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:

Submission Date:

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

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
CTRDH103				
IOs				
POs				
Other CMOs				
Pass-Throughs				
Agency Debt/Debentures				
IOS Index				
POS Index				
MBX Index				
Other Agency Derivatives				
TBA's				
Reverse Mortgages				
Residential Other / Unspecified				
Total	\$0	0	0	0

[illegible]

US Commercial Agency Products

CTRDH102				
CTRDH103				
Cash Agency CMBS				
Agency CMBS Derivatives				
Commercial Other / Unspecified				
Total	\$0	0	0	0

[illegible]

Non-US Agency Products

CTRDH102				
CTRDH410				
AAA				
AA				
A				
BBB				
BB				
B				
<B				
NR				
Total	\$0	0	0	0

[illegible]

Munis
CTRDH347

Effective Date:
Submission Date:

[illegible]

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:

Submission Date:

Auction Rate Securities (ARS)
CTRDH347

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

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

Student Loan Auction Rate Securities (SLARS) CTRDH117 CTRDH118 CTRDH119

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

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:

Submission Date:

Auction Rate Securities (ARS)
CTRDH347

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

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

Municipal Auction Rate Securities (MARS)

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

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:

Submission Date:

Auction Rate Securities (ARS)
CTRDH347

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

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

Auction Rate Preferred Securities (ARPS)

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

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:

Submission Date:

Auction Rate Securities (ARS)
CTRDH347

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

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

Credit Card Auction Rate Securities (CARS)

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

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:

Submission Date:

Auction Rate Securities (ARS)
CTRDH347

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

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

Other / Unspecified Auction Rate Securities

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

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:

Submission Date:

Auction Rate Securities (ARS)
CTRDH347

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

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

Grand Total

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

Effective Date:
Submission Date:

Bonds

[illegible]

Loans

[illegible]

CTRDH347

Firm Name

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

[illegible]

Loan CDS

[illegible]

Effective Date: _____
Submission Date: _____

Covered Bonds

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

CTRDH347

Firm Name

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

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

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

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

Index Tranches

CDX IG (Series 9)		
CDX IG (On the run)		
CDX IG (Other Series)		
CDX HY		
CDX Other		
iTraxx Main		
iTraxx XO		
iTraxx Other		
Loan Indices		
Index Tranches Total	\$0	\$0
1M		
3M		
6M		
9M		
1Y		
2Y		
3Y		
5Y		
7Y		
10Y		
15Y		
20Y		
30Y		
Index Tranches Total	\$0	\$0

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

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

Index Options

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

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

[illegible]

Effective Date: _____
Submission Date: _____

Index Tranches

[illegible][illegible]

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

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

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

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

Other / Unspecified

AAA		
AA		
A		
BBB		
BB		
B		
<B: Defaulted		
<B: Not Defaulted		
<B: Default Status Unknown		
NR		
Other / Unspecified Total	\$0	\$0
1M		
3M		
6M		
9M		
1Y		
2Y		
3Y		
5Y		
7Y		
10Y		
15Y		
20Y		
30Y		
Other / Unspecified Total	\$0	\$0

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

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

Effective Date:
Submission Date:

[illegible]

CTRDH347

Firm Name

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

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

[illegible]

CTRDH347

Firm Name

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

Loans

AAA			
AA			
A			
BBB			
BB			
B			
<B: Defaulted			
<B: Not Defaulted			
<B: Default Status Unknown			
NR			
Loans Total	\$0	\$0	\$0
1M			
3M			
6M			
9M			
1Y			
2Y			
3Y			
5Y			
7Y			
10Y			
15Y			
20Y			
30Y			
Loans Total	\$0	\$0	\$0

[illegible]

TRDH347

Submission Date:

Maturity CTRDH112

[illegible]

CTRDH347

Firm Name

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

Single Name CDS

AAA			
AA			
A			
BBB			
BB			
B			
<B: Defaulted			
<B: Not Defaulted			
<B: Default Status Unknown			
NR			
Single Name CDS Total	\$0	\$0	\$0
1M			
3M			
6M			
9M			
1Y			
2Y			
3Y			
5Y			
7Y			
10Y			
15Y			
20Y			
30Y			
Single Name CDS Total	\$0	\$0	\$0

[illegible]

TRDH347

Submission Date:

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

Maturity CTRDH112

Single Name CDS

[illegible]

CTRDH347

Firm Name

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

Loan CDS

AAA			
AA			
A			
BBB			
BB			
B			
<B: Defaulted			
<B: Not Defaulted			
<B: Default Status Unknown			
NR			
Loan CDS Total	\$0	\$0	\$0
1M			
3M			
6M			
9M			
1Y			
2Y			
3Y			
5Y			
7Y			
10Y			
15Y			
20Y			
30Y			
Loan CDS Total	\$0	\$0	\$0

[illegible]

TRDH347

Submission Date:

Maturity CTRDH112

Loan CDS

[illegible]

CTRDH347

Firm Name

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

Covered Bonds

AAA			
AA			
A			
BBB			
BB			
B			
<B: Defaulted			
<B: Not Defaulted			
<B: Default Status Unknown			
NR			
Covered Bonds Total	\$0	\$0	\$0
1M			
3M			
6M			
9M			
1Y			
2Y			
3Y			
5Y			
7Y			
10Y			
15Y			
20Y			
30Y			
Covered Bonds Total	\$0	\$0	\$0

[illegible]

TRDH347

Submission Date:

Covered Bonds

[illegible]

CTRDH347

Firm Name

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

Indices

CDX EM			
CDX Latam Corp			
CDX Other			
iTraxx Asia IG			
iTraxx Asia HY			
iTraxx CEEMEA Corp			
iTraxx Other			
Loan Indices			
Indices Total	\$0	\$0	\$0
1M			
3M			
6M			
9M			
1Y			
2Y			
3Y			
5Y			
7Y			
10Y			
15Y			
20Y			
30Y			
Indices Total	\$0	\$0	\$0

[illegible]

TRDH347

Submission Date:

Maturity CTRDH112[illegible]

CTRDH347

Firm Name

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

Index Tranches

CDX EM			
CDX Latam Corp			
CDX Other			
iTraxx Asia IG			
iTraxx Asia HY			
iTraxx CEEMEA Corp			
iTraxx Other			
Loan Indices			
Index Tranches Total	\$0	\$0	\$0
1M			
3M			
6M			
9M			
1Y			
2Y			
3Y			
5Y			
7Y			
10Y			
15Y			
20Y			
30Y			
Index Tranches Total	\$0	\$0	\$0

[illegible]

TRDH347

Submission Date:

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

Maturity CTRDH112

Index Tranches

[illegible]

CTRDH347

Firm Name

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

Index Options

CDX EM			
CDX Latam Corp			
CDX Other			
iTraxx Asia IG			
iTraxx Asia HY			
iTraxx CEEMEA Corp			
iTraxx Other			
Loan Indices			
Index Options Total	\$0	\$0	\$0
1M			
3M			
6M			
9M			
1Y			
2Y			
3Y			
5Y			
7Y			
10Y			
15Y			
20Y			
30Y			
Index Options Total	\$0	\$0	\$0

[illegible]

TRDH347

Submission Date:

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

Maturity CTRDH112

Index Options

[illegible]

CTRDH347

Firm Name

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

Other / Unspecified

AAA			
AA			
A			
BBB			
BB			
B			
<B: Defaulted			
<B: Not Defaulted			
<B: Default Status Unknown			
NR			
Other / Unspecified Total	\$0	\$0	\$0
1M			
3M			
6M			
9M			
1Y			
2Y			
3Y			
5Y			
7Y			
10Y			
15Y			
20Y			
30Y			
Other / Unspecified Total	\$0	\$0	\$0

[illegible]

TRDH347

Submission Date:

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

Maturity CTRDH112

Other / Unspecified

[illegible]

Trading, PE & Other Fair Value Assets Schedule

Sovereign Credit

Firm Name

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

Effective Date:
Submission Date:

TRDH122
Australia
Austria
Belgium
Canada
Cyprus
Denmark
Estonia
Finland
France
Germany
Greece
Ireland
Italy
Japan
Malta
Netherlands
New Zealand
Norway
Portugal
Slovakia
Slovenia
Spain
Sweden
Switzerland
United Kingdom
United States
Other
Total Advanced Economies

Trading, PE & Other Fair Value Assets Schedule
Sovereign Credit

Firm Name

	(A)		(B)		(C)		(D)				Profit/(Loss) in \$K from a Relative (%) Widening in Spreads							
	MV* (\$MM)		Notional (\$MM)		MV* (\$MM)		Notional (\$MM)		CS01 (\$K/+1 bp spread widening)		CTRDH130							
	CTRDH123		CTRDH124		CTRDH125		CTRDH126		CTRDH127			0%	50%	100%	200%	300%	400%	500%
CTRDH122											CTRDH128							
Bulgaria											\$0							
Croatia											\$0							
Czech Republic											\$0							
Hungary											\$0							
Iceland											\$0							
Latvia											\$0							
Lithuania											\$0							
Poland											\$0							
Romania											\$0							
Russia											\$0							
Ukraine											\$0							
Other											\$0							
Emerging Europe	\$0		\$0		\$0		\$0		\$0		\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Argentina											\$0							
Brazil											\$0							
Chile											\$0							
Colombia											\$0							
Mexico											\$0							
Panama											\$0							
Peru											\$0							
Venezuela											\$0							
Other											\$0							
Latin America & Caribbean	\$0		\$0		\$0		\$0		\$0		\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
China											\$0							
Hong Kong											\$0							
India											\$0							
Indonesia											\$0							
Kazakhstan											\$0							
Malaysia											\$0							
Philippines											\$0							
Singapore											\$0							
South Korea											\$0							
Taiwan											\$0							
Thailand											\$0							
Vietnam											\$0							
Other											\$0							
Asia Ex-Japan	\$0		\$0		\$0		\$0		\$0		\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

Effective Date:
Submission Date:

CTRDH122

Argentina
Brazil
Chile
Colombia
Mexico
Panama
Peru
Venezuela
Other

Latin America & Caribbean

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

Asia Ex-Japan

CTRDH122	(A)		(B)		(C)		(D)		Profit/(Loss) in \$K from a Relative (%) Widening in Spreads								
	MV* (\$MM)		Notional (\$MM)		MV* (\$MM)		Notional (\$MM)		CTRDH130								
	CTRDH123		CTRDH124		CTRDH125		CTRDH126		CTRDH127		CTRDH128						
									CS01 (\$K/+1 bp spread widening)								
Bahrain																	
Dubai																	
Egypt																	
Israel																	
Jordan																	
Kuwait																	
Lebanon																	
Qatar																	
Saudi Arabia																	
Turkey																	
United Arab Emirates																	
Other																	
Middle East / North Africa	\$0	\$0			\$0	\$0			\$0		\$0	\$0	\$0	\$0	\$0	\$0	\$0
Nigeria																	
South Africa																	
Other																	
Sub-Saharan Africa	\$0	\$0			\$0	\$0			\$0		\$0	\$0	\$0	\$0	\$0	\$0	\$0
Supranationals											\$0						
GLOBAL TOTAL	\$0	\$0			\$0	\$0			\$0		\$0	\$0	\$0	\$0	\$0	\$0	\$0

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][illegible]

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

[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

CTRDH133	CTRDH144	CTRDH145	CTRDH146	CTRDH147
Equity				
Mezzanine				
Super Senior				
	\$0	\$0	\$0	\$0

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

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

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

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

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

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

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

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

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

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

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

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

Firm Name**Firm Name****Firm Name****Firm Name****Firm Name****Firm Name****Firm Name****Firm Name****Firm Name****Firm Name****Firm Name****Firm Name**

Trading, PE & Other Fair Value Assets Schedule

Firm Name

IDR-Corporate Credit

Table B

CTRDH148

Index Products: Total before decomposition into underlying single name exposures

Index Products	Indices					
	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
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

Index Tranches					
CTRDH149					
MV - longs* (\$MM)	MV - shorts* (\$MM)	MV - net* (\$MM)	Notional* longs (\$MM)	Notional* shorts (\$MM)	Notional - net (\$MM)
CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
\$0	\$0	\$0	\$0	\$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-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	\$0	\$0	\$0	\$0

Memorandum

Table D

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-Advanced Economies

CTRDH149

[illegible]

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

Trading, PE & Other Fair Value Assets Schedule

Firm Name

IDR-Corporate Credit

Memorandum

Remaining Index Products reported in Table B that were not decomposed into equivalent single name exposures (i.e. not included in Tables D or E)

Table F

Indices

Index Tranches

CTRDH148

CTRDH149

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	\$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

Trading, PE & Other Fair Value Assets Schedule

Firm Name

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

IDR-Jump To Default

Submission Date:

[illegible]

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

				(A)						(B)					
				Investments Reported at FAIR VALUE (\$MM)						Investments NOT Reported at FAIR VALUE (\$MM)					
Sector	GICS Code	Industry Group	Total	Global	United States	Western Europe	Other Developed Markets	Emerging Markets	Unspecified Geography	Global	United States	Western Europe	Other Developed Markets	Emerging Markets	Unspecified Geography
Energy	1010	Energy	\$0	\$0						\$0					
Materials	1510	Materials	\$0	\$0						\$0					
Industrials	2010	Capital Goods	\$0	\$0						\$0					
Industrials	2020	Commercial & Professional Services	\$0	\$0						\$0					
Industrials	2030	Transportation	\$0	\$0						\$0					
Industrials	20	Unspecified	\$0	\$0						\$0					
Industrials	20	Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Consumer Discretionary	2510	Automobiles & Components	\$0	\$0						\$0					
Consumer Discretionary	2520	Consumer Durables & Apparel	\$0	\$0						\$0					
Consumer Discretionary	2530	Consumer Services	\$0	\$0						\$0					
Consumer Discretionary	2550	Retailing	\$0	\$0						\$0					
Consumer Discretionary	25	Unspecified	\$0	\$0						\$0					
Consumer Discretionary	25	Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Consumer Staples	3010	Food & Staples Retailing	\$0	\$0						\$0					
Consumer Staples	3020	Food, Beverage & Tobacco	\$0	\$0						\$0					
Consumer Staples	3030	Household & Personal Products	\$0	\$0						\$0					
Consumer Staples	30	Unspecified	\$0	\$0						\$0					
Consumer Staples	30	Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Health Care	3510	Health Care Equipment & Svcs	\$0	\$0						\$0					
Health Care	3520	Pharma., Bio. & Life Sciences	\$0	\$0						\$0					
Health Care	35	Unspecified	\$0	\$0						\$0					
Health Care	35	Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Financials (excl Real Estate)	4010	Banks	\$0	\$0						\$0					
Financials (excl Real Estate)	4020	Diversified Financials	\$0	\$0						\$0					
Financials (excl Real Estate)	4030	Insurance	\$0	\$0						\$0					
Financials (excl Real Estate)		Unspecified	\$0	\$0						\$0					
Financials (excl Real Estate)		Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Information Technology	4510	Software & Services	\$0	\$0						\$0					
Information Technology	4520	Technology Hardware & Equipment	\$0	\$0						\$0					
Information Technology	4530	Semicondt. & Semicondt. Equip.	\$0	\$0						\$0					
Information Technology	45	Unspecified	\$0	\$0						\$0					
Information Technology	45	Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Communication Services	5010	Telecommunication Services	\$0	\$0						\$0					
Communication Services	5020	Media & Entertainment	\$0	\$0						\$0					
Communication Services	50	Unspecified	\$0	\$0						\$0					
Communication Services	50	Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Utilities	5510	Utilities	\$0	\$0						\$0					
Real Estate	6010	Real Estate	\$0	\$0						\$0					
Unspecified Sector/Industry	N/A	Minority Interest in Hedge Funds	\$0	\$0						\$0					
Unspecified Sector/Industry	N/A	Fund Seed Capital	\$0	\$0						\$0					
Unspecified Sector/Industry	N/A	Infrastructure Funds	\$0	\$0						\$0					
Unspecified Sector/Industry	N/A	Other Unspecified Sector/Industry	\$0	\$0						\$0					
Unspecified Sector / Industry	N/A	Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Funded Total			\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Unfunded commitments (\$MM)			\$0	\$0						\$0					

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		Non-US	
				Equity	Debt	Equity	Debt
Energy	1010	Energy	\$0				
Materials	1510	Materials	\$0				
Industrials	2010	Capital Goods	\$0				
Industrials	2020	Commercial & Professional Services	\$0				
Industrials	2030	Transportation	\$0				
Industrials	20	Unspecified	\$0				
Industrials	20	Total	\$0	\$0	\$0	\$0	\$0
Consumer Discretionary	2510	Automobiles & Components	\$0				
Consumer Discretionary	2520	Consumer Durables & Apparel	\$0				
Consumer Discretionary	2530	Consumer Services	\$0				
Consumer Discretionary	2550	Retailing	\$0				
Consumer Discretionary	25	Unspecified	\$0				
Consumer Discretionary	25	Total	\$0	\$0	\$0	\$0	\$0
Consumer Staples	3010	Food & Staples Retailing	\$0				
Consumer Staples	3020	Food, Beverage & Tobacco	\$0				
Consumer Staples	3030	Household & Personal Products	\$0				
Consumer Staples	30	Unspecified	\$0				
Consumer Staples	30	Total	\$0	\$0	\$0	\$0	\$0
Health Care	3510	Health Care Equipment & Svcs	\$0				
Health Care	3520	Pharma., Bio. & Life Sciences	\$0				
Health Care	35	Unspecified	\$0				
Health Care	35	Total	\$0	\$0	\$0	\$0	\$0
Financials (excl Real Estate)	4010	Banks	\$0				
Financials (excl Real Estate)	4020	Diversified Financials	\$0				
Financials (excl Real Estate)	4030	Insurance	\$0				
Financials (excl Real Estate)		Unspecified	\$0				
Financials (excl Real Estate)		Total	\$0	\$0	\$0	\$0	\$0

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		Non-US	
				Equity	Debt	Equity	Debt
Information Technology	4510	Software & Services	\$0				
Information Technology	4520	Technology Hardware & Equipment					
Information Technology	4530	Semicondt. & Semicondt. Equip.					
Information Technology	45	Unspecified					
Information Technology	45	Total	\$0	\$0	\$0	\$0	\$0
Communication Services	5010	Telecommunication Services	\$0				
Communication Services	5020	Media & Entertainment					
Communication Services	50	Unspecified					
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					
Tax Credits	N/A	Other Tax Credits					
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