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

**Institution Name:** Firm Name

**Effective Date:**

**Date of Data Submission:**

Note: The red text in this document indicates changes made to the form going into effect on September 30, 2022.

**Trading, PE & Other Fair Value Assets Schedule**
Equity by Geography

**Firm Name**

| Effective date |
|---|
| Submission Date |

| Country | Delta ($MM) | Gamma ($MM / +1%) | Vega ($MM / +1 vol pt) | Profit/(Loss) from % Change in Country Equity Prices ($MM) CTRDH042 -50% | -40% | -35% | -30% | -20% | 0% | | Vega ($MM / +1 vol pt) Total | 1M | 3M | 6M | 9M | 1Y | 2Y | 3Y | 5Y | 7Y | 10Y | 15Y | 20Y | 30Y |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CTRDH038 | CTRDH039 | CTRDH040 | CTRDH041 | | | | CTRDH043 | | | | | | | | | | | CTRDH044 | | | | | | |
| Australia | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Austria | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Belgium | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Canada | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Denmark | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Finland | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| France | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Germany | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Greece | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Ireland | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Italy | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Japan | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Netherlands | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| New Zealand | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Norway | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Portugal | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Spain | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Sweden | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Switzerland | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| United Kingdom | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| United States | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Euro Stoxx 50 Index | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Stoxx Europe 600 Index | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Other Cross-Country Indices | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Other Advanced Economies | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| **Advanced Economies Total** | **$0** | **0.0** | **0.0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** |
| Bulgaria | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Czech Republic | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Hungary | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Poland | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Russia | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Ukraine | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| MSCI EM Eastern Europe | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Other Cross-Country Indices | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Other Emerging Europe | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| **Emerging Europe Total** | **$0** | **0.0** | **0.0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |
| Argentina | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Brazil | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Chile | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Mexico | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| MSCI EM Latin America Index | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Other Cross-Country Indices | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Other Latam & Caribbean | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| **Latam & Caribbean Total** | **$0** | **0.0** | **0.0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** |
| China | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Hong Kong | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| India | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Indonesia | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Malaysia | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Philippines | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Singapore | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| South Korea | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Taiwan | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| MSCI EM Asia Index | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Other Cross-Country Indices | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Other Asia Ex-Japan | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| **Asia Ex-Japan Total** | **$0** | **0.0** | **0.0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** |

**Trading, PE & Other Fair Value Assets Schedule**
Equity by Geography

**Firm Name**

| Effective date |
|---|
| Submission Date |

| Country | Delta ($MM) | Gamma ($MM / +1%) | Vega ($MM / +1 vol pt) | Profit/(Loss) from % Change in Country Equity Prices ($MM) CTRDH042 -50% | -40% | -35% | -30% | -20% | 0% | | Vega ($MM / +1 vol pt) Total | 1M | 3M | 6M | 9M | 1Y | 2Y | 3Y | 5Y | 7Y | 10Y | 15Y | 20Y | 30Y |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CTRDH038 | CTRDH039 | CTRDH040 | CTRDH041 | | | | CTRDH043 | | | | | | | | | | | CTRDH044 | | | | | | |
| Israel | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Turkey | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Other Cross-Country Indices | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Other Middle East/N. Africa | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| **Middle East/N. Africa 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** |
| South Africa | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Other Cross-Country Indices | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Other Sub-Saharan Africa | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| **Sub-Saharan Africa 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** |
| MSCI All Country World Index (ACWI) | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| MSCI EAFE Index | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| MSCI EM Index | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| MSCI EMEA Index | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| MSCI World Index | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| Other Cross-Country Indices | | | | | | | | | $0 | | 0.0 | | | | | | | | | | | | | |
| **Cross-Regional Indices Total** | **$0** | **0.0** | **0.0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** |
| **GLOBAL TOTAL** | **$0** | **0.0** | **0.0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** | **0.0** |

**Trading, PE & Other Fair Value Assets Schedule**
Equity Spot-Vol Grid

**Firm Name**

Effective Date:
Submission Date:

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% | | |
| CTRDH047 | | CTRDH046 | | | | | | | | CTRDH411 |
| % CHANGE IN VOL | | | | | | | | | | |
| | | | | | | | | | | |
| | 0% | | | | | | | $0 | | |
| | 15% | | | | | | | | | |
| | 30% | | | | | | | | | |
| | 60% | | | | | | | | | |
| | | | | | | | | | | |

## 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 |

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

**Firm Name**

Effective Date:
Submission Date:

## Profit/(Loss) from a -1% change in dividends ($MM)

CTRDH055

| Region | 1Y | 2Y | 3Y | 5Y | 7Y | 10Y | Unspecified Tenor | Total |
|---|---|---|---|---|---|---|---|---|
| CTRDH053 | | | | CTRDH054 | | | | |
| US | | | | | | | | $0.00 |
| Europe | | | | | | | | $0.00 |
| Japan | | | | | | | | $0.00 |
| Other / Unspecified | | | | | | | | $0.00 |
| **Total** | $0.00 | $0.00 | $0.00 | $0.00 | $0.00 | $0.00 | $0.00 | $0.00 |

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

FX Spot Sensitivities

**Firm Name**

Effective Date:
Submission Date:

| | | | | <---------- Currency1 weakening against Currency2 ----- | | | | | ----- Currency1 strengthening against Currency2 ----------> | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | $MM Profit/(Loss) From % Change in Spot Price in Currency1 vs. Currency2 CTRDH060 | | | | | | | | | | | |
| **Currency 1** | **Currency 2** | **Delta ($MM)** | **Gamma ($MM / +1%)** | | **-30%** | **-25%** | **-20%** | **-15%** | **-10%** | **0%** | **10%** | **15%** | **20%** | **25%** | **30%** |
| CTRDH056 | CTRDH057 | CTRDH058 | CTRDH059 | CTRDH061 | | | | | | | | | | | |
| | | | | | | | | | | $0 | | | | | |
| | | | | | | | | | | $0 | | | | | |
| | | | | | | | | | | $0 

**Trading, PE & Other Fair Value Assets Schedule**
FX Vega

**Firm Name**

Effective Date:
Submission Date:

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

CTRDH065

| Currency 1 | Currency 2 | 1M | 3M | 6M | 9M | 1Y | 2Y | 3Y | 5Y | 7Y | 10Y | 15Y | 20Y | 30Y | Total |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CTRDH062 | CTRDH063 | CTRDH064 | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | $0.00 |
| | | | | | | | | | | | | | | | $0.00 |
| | | | | | | | | | | | | | | | $0.00 |
| | | | | | | | | | | | | | | | $0.00 |
| | | | | | | | | | | | | | | | $0.00 |
| | | | | | | | | | | | | | | | $0.00 |
| | | | | | | | | | | | | | | | $0.00 |
| | | | | | | | | | | | | | | | $0.00 |
| | | | | | | | | | | | | | | | $0.00 |
| | | | | | | | | | | | | | | | $0.00 |

**Trading, PE & Other Fair Value Assets Schedule**
Rates DV01

**Firm Name**

| | |
|---|---|
| Effective Date | |
| Submission Date | |

## DV01 ($K / -1 bp)

CTRDH070
**Currency** CTRDH068
**Category** CTRDH069

| | MATURITY | | | | | | | | | | | | | | $MM P/(L) from a Parallel Move in Rates (bps) | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | | CTRDH071 | | | | | | | | | | | |
| | 1M | 3M | 6M | 9M | 1Y | 2Y | 3Y | 5Y | 7Y | 10Y | 15Y | 20Y | 30Y | Total | | -200 bps | -100 bps | -50 bps | 0 bps | +50 bps | +100 bps | +150 bps | +200 bps | +300 bps | +400 bps | +500 bps | |
| | CTRDH066 | | | | | | | | | | | | | | CTRDH067 | | | | | | | | | | | |
| **AUD Directional Risks** | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Governments | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Agencies | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Municipals | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Swaps / Discounting Curve | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Instruments shocked by MV** | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| Other | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| **Total Directional** | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **AUD Basis Risks (Do not include the swap/discounting curve specified above)** | | | | | | | | | | | | | | | | | | | | | | | | | | |
| OIS Basis | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| 1m Basis | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| 3m Basis | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| 6m Basis | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| 12m Basis | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| Other Basis | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| **CAD Directional Risks** | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Governments | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Agencies | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Municipals | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Swaps / Discounting Curve | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Instruments shocked by MV** | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| Other | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| **Total Directional** | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **CAD Basis Risks (Do not include the swap/discounting curve specified above)** | | | | | | | | | | | | | | | | | | | | | | | | | | |
| OIS Basis | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| 1m Basis | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| 3m Basis | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| 6m Basis | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| 12m Basis | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| Other Basis | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| **CHF Directional Risks** | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Governments | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Agencies | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Municipals | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Swaps / Discounting Curve | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Instruments shocked by MV** | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| Other | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| **Total Directional** | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **CHF Basis Risks (Do not include the swap/discounting curve specified above)** | | | | | | | | | | | | | | | | | | | | | | | | | | |
| OIS Basis | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| 1m Basis | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| 3m Basis | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| 6m Basis | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| 12m Basis | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| Other Basis | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| **DKK Directional Risks** | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Governments | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Agencies | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Municipals | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Swaps / Discounting Curve | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Instruments shocked by MV** | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| Other | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| **Total Directional** | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **DKK Basis Risks (Do not include the swap/discounting curve specified above)** | | | | | | | | | | | | | | | | | | | | | | | | | | |
| OIS Basis | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| 1m Basis | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| 3m Basis | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| 6m Basis | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| 12m Basis | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| Other Basis | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |

**Trading, PE & Other Fair Value Assets Schedule**
Rates DV01

**Firm Name**

| | |
|---|---|
| Effective Date | |
| Submission Date | |

## DV01 ($K / -1 bp)
CTRDH070

| | MATURITY | | | | | | | | | | | | | | $MM P/(L) from a Parallel Move in Rates (bps) CTRDH071 | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 1M | 3M | 6M | 9M | 1Y | 2Y | 3Y | 5Y | 7Y | 10Y | 15Y | 20Y | 30Y | Total | | -200 bps | -100 bps | -50 bps | 0 bps | +50 bps | +100 bps | +150 bps | +200 bps | +300 bps | +400 bps | +500 bps |
| **EUR Directional Risks** | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Governments Austria | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Governments Belgium | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Governments Finland | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Governments France | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Governments Germany | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Governments Greece | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Governments Ireland | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Governments Italy | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Governments Netherlands | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Governments Portugal | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Governments Spain | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Governments Other | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Agencies | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Municipals | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Swaps / Discounting Curve | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Instruments shocked by MV** | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| Other | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| **Total Directional** | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **EUR Basis Risks (Do not include the swap/discounting curve specified above)** | | | | | | | | | | | | | | | | | | | | | | | | | | |
| OIS Basis | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| 1m Basis | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| 3m Basis | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| 6m Basis | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| 12m Basis | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| Other Basis | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| **GBP Directional Risks** | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Governments | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Agencies | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Municipals | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Swaps / Discounting Curve | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Instruments shocked by MV** | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| Other | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| **Total Directional** | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **GBP Basis Risks (Do not include the swap/discounting curve specified above)** | | | | | | | | | | | | | | | | | | | | | | | | | | |
| OIS Basis | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| 1m Basis | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| 3m Basis | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| 6m Basis | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| 12m Basis | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| Other Basis | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| **JPY Directional Risks** | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Governments | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Agencies | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Municipals | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Swaps / Discounting Curve | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Instruments shocked by MV** | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| Other | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| **Total Directional** | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **JPY Basis Risks (Do not include the swap/discounting curve specified above)** | | | | | | | | | | | | | | | | | | | | | | | | | | |
| OIS Basis | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| **1m Basis** | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| **3m Basis** | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| **6m Basis** | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| **12m Basis** | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| Other Basis | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |

**Trading, PE & Other Fair Value Assets Schedule**
Rates DV01

**Firm Name**

| | |
|---|---|
| Effective Date | |
| Submission Date | |

## DV01 ($K / -1 bp)
CTRDH070

| | MATURITY | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 1M | 3M | 6M | 9M | 1Y | 2Y | 3Y | 5Y | 7Y | 10Y | 15Y | 20Y | 30Y | Total |
| **NOK Directional Risks** | | | | | | | | | | | | | | |
| Governments | | | | | | | | | | | | | | 0.00 |
| Agencies | | | | | | | | | | | | | | 0.00 |
| Municipals | | | | | | | | | | | | | | 0.00 |
| Swaps / Discounting Curve | | | | | | | | | | | | | | 0.00 |
| Instruments shocked by MV** | | | | | | | | | | | | | | 0.00 |
| Other | | | | | | | | | | | | | | 0.00 |
| **Total Directional** | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| **NOK Basis Risks (Do not include the swap/discounting curve specified above)** | | | | | | | | | | | | | | |
| OIS Basis | | | | | | | | | | | | | | 0.00 |
| 1m Basis | | | | | | | | | | | | | | 0.00 |
| 3m Basis | | | | | | | | | | | | | | 0.00 |
| 6m Basis | | | | | | | | | | | | | | 0.00 |
| 12m Basis | | | | | | | | | | | | | | 0.00 |
| Other Basis | | | | | | | | | | | | | | 0.00 |
| **NZD Directional Risks** | | | | | | | | | | | | | | |
| Governments | | | | | | | | | | | | | | 0.00 |
| Agencies | | | | | | | | | | | | | | 0.00 |
| Municipals | | | | | | | | | | | | | | 0.00 |
| Swaps / Discounting Curve | | | | | | | | | | | | | | 0.00 |
| Instruments shocked by MV** | | | | | | | | | | | | | | 0.00 |
| Other | | | | | | | | | | | | | | 0.00 |
| **Total Directional** | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| **NZD Basis Risks (Do not include the swap/discounting curve specified above)** | | | | | | | | | | | | | | |
| OIS Basis | | | | | | | | | | | | | | 0.00 |
| 1m Basis | | | | | | | | | | | | | | 0.00 |
| 3m Basis | | | | | | | | | | | | | | 0.00 |
| 6m Basis | | | | | | | | | | | | | | 0.00 |
| 12m Basis | | | | | | | | | | | | | | 0.00 |
| Other Basis | | | | | | | | | | | | | | 0.00 |
| **SEK Directional Risks** | | | | | | | | | | | | | | |
| Governments | | | | | | | | | | | | | | 0.00 |
| Agencies | | | | | | | | | | | | | | 0.00 |
| Municipals | | | | | | | | | | | | | | 0.00 |
| Swaps / Discounting Curve | | | | | | | | | | | | | | 0.00 |
| Instruments shocked by MV** | | | | | | | | | | | | | | 0.00 |
| Other | | | | | | | | | | | | | | 0.00 |
| **Total Directional** | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| **SEK Basis Risks (Do not include the swap/discounting curve specified above)** | | | | | | | | | | | | | | |
| OIS Basis | | | | | | | | | | | | | | 0.00 |
| 1m Basis | | | | | | | | | | | | | | 0.00 |
| 3m Basis | | | | | | | | | | | | | | 0.00 |
| 6m Basis | | | | | | | | | | | | | | 0.00 |
| 12m Basis | | | | | | | | | | | | | | 0.00 |
| Other Basis | | | | | | | | | | | | | | 0.00 |
| **USD Directional Risks** | | | | | | | | | | | | | | |
| Governments | | | | | | | | | | | | | | 0.00 |
| Agencies | | | | | | | | | | | | | | 0.00 |
| Municipals | | | | | | | | | | | | | | 0.00 |
| Swaps / Discounting Curve | | | | | | | | | | | | | | 0.00 |
| Instruments shocked by MV** | | | | | | | | | | | | | | 0.00 |
| Other | | | | | | | | | | | | | | 0.00 |
| **Total Directional** | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| **USD Basis Risks (Do not include the swap/discounting curve specified above)** | | | | | | | | | | | | | | |
| Prime Basis | | | | | | | | | | | | | | 0.00 |
| CP Basis | | | | | | | | | | | | | | 0.00 |
| OIS Basis | | | | | | | | | | | | | | 0.00 |
| 1m Basis | | | | | | | | | | | | | | 0.00 |
| 3m Basis | | | | | | | | | | | | | | 0.00 |
| 6m Basis | | | | | | | | | | | | | | 0.00 |
| 12m Basis | | | | | | | | | | | | | | 0.00 |
| Other Basis | | | | | | | | | | | | | | 0.00 |

CTRDH052

| | |
|---|---|
| Muni SIFMA/Libor Basis ($K per 1% abs increase in Muni SIFMA / Libor Ratio) | 0.00 |

## $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 |
|---|---|---|---|---|---|---|---|---|---|---|---|
| **NOK Directional Risks** | | | | | | | | | | | |
| Governments | | | | $0 | | | | | | | |
| Agencies | | | | $0 | | | | | | | |
| Municipals | | | | $0 | | | | | | | |
| Swaps / Discounting Curve | | | | $0 | | | | | | | |
| Instruments shocked by MV** | | | | | | | | | | | |
| Other | | | | $0 | | | | | | | |
| **Total Directional** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **NZD Directional Risks** | | | | | | | | | | | |
| Governments | | | | $0 | | | | | | | |
| Agencies | | | | $0 | | | | | | | |
| Municipals | | | | $0 | | | | | | | |
| Swaps / Discounting Curve | | | | $0 | | | | | | | |
| Instruments shocked by MV** | | | | | | | | | | | |
| Other | | | | $0 | | | | | | | |
| **Total Directional** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **SEK Directional Risks** | | | | | | | | | | | |
| Governments | | | | $0 | | | | | | | |
| Agencies | | | | $0 | | | | | | | |
| Municipals | | | | $0 | | | | | | | |
| Swaps / Discounting Curve | | | | $0 | | | | | | | |
| Instruments shocked by MV** | | | | | | | | | | | |
| Other | | | | $0 | | | | | | | |
| **Total Directional** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **USD Directional Risks** | | | | | | | | | | | |
| Governments | | | | $0 | | | | | | | |
| Agencies | | | | $0 | | | | | | | |
| Municipals | | | | $0 | | | | | | | |
| Swaps / Discounting Curve | | | | $0 | | | | | | | |
| Instruments shocked by MV** | | | | | | | | | | | |
| Other | | | | $0 | | | | | | | |
| **Total Directional** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |

**Trading, PE & Other Fair Value Assets Schedule**
Rates DV01

**Firm Name**

| | |
|---|---|
| Effective Date | |
| Submission Date | |

## DV01 ($K / -1 bp)

CTRDH070
CTRDH070

| | MATURITY | | | | | | | | | | | | | | $MM P/(L) from a Parallel Move in Rates (bps) CTRDH071 | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 1M | 3M | 6M | 9M | 1Y | 2Y | 3Y | 5Y | 7Y | 10Y | 15Y | 20Y | 30Y | Total | | -200 bps | -100 bps | -50 bps | 0 bps | +50 bps | +100 bps | +150 bps | +200 bps | +300 bps | +400 bps | +500 bps |
| **Other Advanced Economies Directional Risks** | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Governments | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Agencies | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Municipals | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Swaps / Discounting Curve | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Instruments shocked by MV** | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | |
| Other | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| **Total Directional** | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **Total Advanced Economies (Directional)** | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **Directional Risks: Emerging Europe** | | | | | | | | | | | | | | | | | | | | | | | | | | |
| BGN | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| CZK | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| HRK | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| HUF | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| PLN | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| RON | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| RUB | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Other Emerging Europe | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| **Total Emerging Europe** | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **Directional Risks: Latin America & Caribbean** | | | | | | | | | | | | | | | | | | | | | | | | | | |
| ARS | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| BRL | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| CLP | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| COP | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| MXN | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| PEN | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| VEF | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Other Latam & Caribbean | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| **Total Latam & Caribbean** | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **Directional Risks: Asia Ex-Japan** | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CNY | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| HKD | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| IDR | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| INR | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| KRW | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| MYR | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| PHP | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| SGD | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| THB | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| TWD | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Other Asia Ex-Japan | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| **Total Asia Ex-Japan** | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **Directional Risks: Middle East/North Africa** | | | | | | | | | | | | | | | | | | | | | | | | | | |
| ILS | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| TRY | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Other Middle East/Africa | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| **Total Middle East/N. Africa** | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **Directional Risks: Sub-Saharan Africa** | | | | | | | | | | | | | | | | | | | | | | | | | | |
| ZAR | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| Other Sub-Saharan Africa | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | |
| **Total Sub-Saharan Africa** | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **GLOBAL TOTAL DIRECTIONAL** | 0 | 0 | 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**
Rates Vega

**Firm Name**

Effective Date:
Submission Date:

**Vega convention must be Normal:** CTRDH072 **Normal**

**Specify the units in which vega is expressed:** CTRDH073 $MM / +10 bps shift

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

CTRDH077

**Expiry** CTRDH075
**Currency** CTRDH076

CTRDH074

**AUD**

| EXPIRY | MATURITY 1M | 3M | 6M | 9M | 1Y | 2Y | 3Y | 5Y | 7Y | 10Y | 15Y | 20Y | 30Y | Total |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1M | | | | | | | | | | | | | | 0.00 |
| 3M | | | | | | | | | | | | | | 0.00 |
| 6M | | | | | | | | | | | | | | 0.00 |
| 9M | | | | | | | | | | | | | | 0.00 |
| 1Y | | | | | | | | | | | | | | 0.00 |
| 2Y | | | | | | | | | | | | | | 0.00 |
| 3Y | | | | | | | | | | | | | | 0.00 |
| 5Y | | | | | | | | | | | | | | 0.00 |
| 7Y | | | | | | | | | | | | | | 0.00 |
| 10Y | | | | | | | | | | | | | | 0.00 |
| 15Y | | | | | | | | | | | | | | 0.00 |
| 20Y | | | | | | | | | | | | | | 0.00 |
| 30Y | | | | | | | | | | | | | | 0.00 |
| Total | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

**EUR**

| EXPIRY | 1M | 3M | 6M | 9M | 1Y | 2Y | 3Y | 5Y | 7Y | 10Y | 15Y | 20Y | 30Y | Total |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1M | | | | | | | | | | | | | | 0.00 |
| 3M | | | | | | | | | | | | | | 0.00 |
| 6M | | | | | | | | | | | | | | 0.00 |
| 9M | | | | | | | | | | | | | | 0.00 |
| 1Y | | | | | | | | | | | | | | 0.00 |
| 2Y | | | | | | | | | | | | | | 0.00 |
| 3Y | | | | | | | | | | | | | | 0.00 |
| 5Y | | | | | | | | | | | | | | 0.00 |
| 7Y | | | | | | | | | | | | | | 0.00 |
| 10Y | | | | | | | | | | | | | | 0.00 |
| 15Y | | | | | | | | | | | | | | 0.00 |
| 20Y | | | | | | | | | | | | | | 0.00 |
| 30Y | | | | | | | | | | | | | | 0.00 |
| Total | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

**GBP**

| EXPIRY | 1M | 3M | 6M | 9M | 1Y | 2Y | 3Y | 5Y | 7Y | 10Y | 15Y | 20Y | 30Y | Total |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1M | | | | | | | | | | | | | | 0.00 |
| 3M | | | | | | | | | | | | | | 0.00 |
| 6M | | | | | | | | | | | | | | 0.00 |
| 9M | | | | | | | | | | | | | | 0.00 |
| 1Y | | | | | | | | | | | | | | 0.00 |
| 2Y | | | | | | | | | | | | | | 0.00 |
| 3Y | | | | | | | | | | | | | | 0.00 |
| 5Y | | | | | | | | | | | | | | 0.00 |
| 7Y | | | | | | | | | | | | | | 0.00 |
| 10Y | | | | | | | | | | | | | | 0.00 |
| 15Y | | | | | | | | | | | | | | 0.00 |
| 20Y | | | | | | | | | | | | | | 0.00 |
| 30Y | | | | | | | | | | | | | | 0.00 |
| Total | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

**Trading, PE & Other Fair Value Assets Schedule**
Rates Vega

**Firm Name**

Effective Date:
Submission Date:

**Vega convention must be Normal:** CTRDH072 **Normal**

**Specify the units in which vega is expressed:** CTRDH073 $MM / +10 bps shift

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

CTRDH077

**JPY**

| EXPIRY | MATURITY 1M | 3M | 6M | 9M | 1Y | 2Y | 3Y | 5Y | 7Y | 10Y | 15Y | 20Y | 30Y | Total |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1M | | | | | | | | | | | | | | 0.00 |
| 3M | | | | | | | | | | | | | | 0.00 |
| 6M | | | | | | | | | | | | | | 0.00 |
| 9M | | | | | | | | | | | | | | 0.00 |
| 1Y | | | | | | | | | | | | | | 0.00 |
| 2Y | | | | | | | | | | | | | | 0.00 |
| 3Y | | | | | | | | | | | | | | 0.00 |
| 5Y | | | | | | | | | | | | | | 0.00 |
| 7Y | | | | | | | | | | | | | | 0.00 |
| 10Y | | | | | | | | | | | | | | 0.00 |
| 15Y | | | | | | | | | | | | | | 0.00 |
| 20Y | | | | | | | | | | | | | | 0.00 |
| 30Y | | | | | | | | | | | | | | 0.00 |
| Total | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

**USD**

| EXPIRY | 1M | 3M | 6M | 9M | 1Y | 2Y | 3Y | 5Y | 7Y | 10Y | 15Y | 20Y | 30Y | Total |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1M | | | | | | | | | | | | | | 0.00 |
| 3M | | | | | | | | | | | | | | 0.00 |
| 6M | | | | | | | | | | | | | | 0.00 |
| 9M | | | | | | | | | | | | | | 0.00 |
| 1Y | | | | | | | | | | | | | | 0.00 |
| 2Y | | | | | | | | | | | | | | 0.00 |
| 3Y | | | | | | | | | | | | | | 0.00 |
| 5Y | | | | | | | | | | | | | | 0.00 |
| 7Y | | | | | | | | | | | | | | 0.00 |
| 10Y | | | | | | | | | | | | | | 0.00 |
| 15Y | | | | | | | | | | | | | | 0.00 |
| 20Y | | | | | | | | | | | | | | 0.00 |
| 30Y | | | | | | | | | | | | | | 0.00 |
| Total | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

**US MBS Vega** CTRDH078

**Other Advanced Economies**

| EXPIRY | 1M | 3M | 6M | 9M | 1Y | 2Y | 3Y | 5Y | 7Y | 10Y | 15Y | 20Y | 30Y | Total |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1M | | | | | | | | | | | | | | 0.00 |
| 3M | | | | | | | | | | | | | | 0.00 |
| 6M | | | | | | | | | | | | | | 0.00 |
| 9M | | | | | | | | | | | | | | 0.00 |
| 1Y | | | | | | | | | | | | | | 0.00 |
| 2Y | | | | | | | | | | | | | | 0.00 |
| 3Y | | | | | | | | | | | | | | 0.00 |
| 5Y | | | | | | | | | | | | | | 0.00 |
| 7Y | | | | | | | | | | | | | | 0.00 |
| 10Y | | | | | | | | | | | | | | 0.00 |
| 15Y | | | | | | | | | | | | | | 0.00 |
| 20Y | | | | | | | | | | | | | | 0.00 |
| 30Y | | | | | | | | | | | | | | 0.00 |
| Total | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

**Trading, PE & Other Fair Value Assets Schedule**
Rates Vega

**Firm Name**

Effective Date:
Submission Date:

**Vega convention must be Normal:** CTRDH072 **Normal**
**Specify the units in which vega is expressed:** CTRDH073 $MM / +10 bps shift

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

CTRDH077

**Total Emerging Europe**

| EXPIRY | MATURITY 1M | 3M | 6M | 9M | 1Y | 2Y | 3Y | 5Y | 7Y | 10Y | 15Y | 20Y | 30Y | Total |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1M | | | | | | | | | | | | | | 0.00 |
| 3M | | | | | | | | | | | | | | 0.00 |
| 6M | | | | | | | | | | | | | | 0.00 |
| 9M | | | | | | | | | | | | | | 0.00 |
| 1Y | | | | | | | | | | | | | | 0.00 |
| 2Y | | | | | | | | | | | | | | 0.00 |
| 3Y | | | | | | | | | | | | | | 0.00 |
| 5Y | | | | | | | | | | | | | | 0.00 |
| 7Y | | | | | | | | | | | | | | 0.00 |
| 10Y | | | | | | | | | | | | | | 0.00 |
| 15Y | | | | | | | | | | | | | | 0.00 |
| 20Y | | | | | | | | | | | | | | 0.00 |
| 30Y | | | | | | | | | | | | | | 0.00 |
| Total | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

**Total Latam & Caribbean**

| EXPIRY | 1M | 3M | 6M | 9M | 1Y | 2Y | 3Y | 5Y | 7Y | 10Y | 15Y | 20Y | 30Y | Total |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1M | | | | | | | | | | | | | | 0.00 |
| 3M | | | | | | | | | | | | | | 0.00 |
| 6M | | | | | | | | | | | | | | 0.00 |
| 9M | | | | | | | | | | | | | | 0.00 |
| 1Y | | | | | | | | | | | | | | 0.00 |
| 2Y | | | | | | | | | | | | | | 0.00 |
| 3Y | | | | | | | | | | | | | | 0.00 |
| 5Y | | | | | | | | | | | | | | 0.00 |
| 7Y | | | | | | | | | | | | | | 0.00 |
| 10Y | | | | | | | | | | | | | | 0.00 |
| 15Y | | | | | | | | | | | | | | 0.00 |
| 20Y | | | | | | | | | | | | | | 0.00 |
| 30Y | | | | | | | | | | | | | | 0.00 |
| Total | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

**Total Asia Ex-Japan**

| EXPIRY | 1M | 3M | 6M | 9M | 1Y | 2Y | 3Y | 5Y | 7Y | 10Y | 15Y | 20Y | 30Y | Total |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1M | | | | | | | | | | | | | | 0.00 |
| 3M | | | | | | | | | | | | | | 0.00 |
| 6M | | | | | | | | | | | | | | 0.00 |
| 9M | | | | | | | | | | | | | | 0.00 |
| 1Y | | | | | | | | | | | | | | 0.00 |
| 2Y | | | | | | | | | | | | | | 0.00 |
| 3Y | | | | | | | | | | | | | | 0.00 |
| 5Y | | | | | | | | | | | | | | 0.00 |
| 7Y | | | | | | | | | | | | | | 0.00 |
| 10Y | | | | | | | | | | | | | | 0.00 |
| 15Y | | | | | | | | | | | | | | 0.00 |
| 20Y | | | | | | | | | | | | | | 0.00 |
| 30Y | | | | | | | | | | | | | | 0.00 |
| Total | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

**Trading, PE & Other Fair Value Assets Schedule**
Rates Vega

**Firm Name**

Effective Date:
Submission Date:

**Vega convention must be Normal:** CTRDH072 **Normal**

**Specify the units in which vega is expressed:** CTRDH073 $MM / +10 bps shift

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

CTRDH077

**Total ME/N. Africa**

| EXPIRY | MATURITY 1M | 3M | 6M | 9M | 1Y | 2Y | 3Y | 5Y | 7Y | 10Y | 15Y | 20Y | 30Y | Total |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1M | | | | | | | | | | | | | | 0.00 |
| 3M | | | | | | | | | | | | | | 0.00 |
| 6M | | | | | | | | | | | | | | 0.00 |
| 9M | | | | | | | | | | | | | | 0.00 |
| 1Y | | | | | | | | | | | | | | 0.00 |
| 2Y | | | | | | | | | | | | | | 0.00 |
| 3Y | | | | | | | | | | | | | | 0.00 |
| 5Y | | | | | | | | | | | | | | 0.00 |
| 7Y | | | | | | | | | | | | | | 0.00 |
| 10Y | | | | | | | | | | | | | | 0.00 |
| 15Y | | | | | | | | | | | | | | 0.00 |
| 20Y | | | | | | | | | | | | | | 0.00 |
| 30Y | | | | | | | | | | | | | | 0.00 |
| Total | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

**Total Sub-Saharan Africa**

| EXPIRY | 1M | 3M | 6M | 9M | 1Y | 2Y | 3Y | 5Y | 7Y | 10Y | 15Y | 20Y | 30Y | Total |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1M | | | | | | | | | | | | | | 0.00 |
| 3M | | | | | | | | | | | | | | 0.00 |
| 6M | | | | | | | | | | | | | | 0.00 |
| 9M | | | | | | | | | | | | | | 0.00 |
| 1Y | | | | | | | | | | | | | | 0.00 |
| 2Y | | | | | | | | | | | | | | 0.00 |
| 3Y | | | | | | | | | | | | | | 0.00 |
| 5Y | | | | | | | | | | | | | | 0.00 |
| 7Y | | | | | | | | | | | | | | 0.00 |
| 10Y | | | | | | | | | | | | | | 0.00 |
| 15Y | | | | | | | | | | | | | | 0.00 |
| 20Y | | | | | | | | | | | | | | 0.00 |
| 30Y | | | | | | | | | | | | | | 0.00 |
| Total | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

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

**Firm Name**

Effective Date:
Submission Date:

## Inflation Delta ($K / +1 bp)

| CTRDH081 | MATURITY | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Currency** | **1M** | **3M** | **6M** | **9M** | **1Y** | **2Y** | **3Y** | **5Y** | **7Y** | **10Y** | **15Y** | **20Y** | **30Y** | **Total** |
| CTRDH079 | CTRDH080 | | | | | | | | | | | | | |
| AUD | | | | | | | | | | | | | | **0.00** |
| EUR | | | | | | | | | | | | | | **0.00** |
| GBP | | | | | | | | | | | | | | **0.00** |
| JPY | | | | | | | | | | | | | | **0.00** |
| USD | | | | | | | | | | | | | | **0.00** |
| Other | | | | | | | | | | | | | | **0.00** |
| **Total** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** |

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

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

| CTRDH082 | MATURITY | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Currency** | **1M** | **3M** | **6M** | **9M** | **1Y** | **2Y** | **3Y** | **5Y** | **7Y** | **10Y** | **15Y** | **20Y** | **30Y** | **Total** |
| CTRDH079 | CTRDH080 | | | | | | | | | | | | | |
| AUD | | | | | | | | | | | | | | **0.00** |
| EUR | | | | | | | | | | | | | | **0.00** |
| GBP | | | | | | | | | | | | | | **0.00** |
| JPY | | | | | | | | | | | | | | **0.00** |
| Other | | | | | | | | | | | | | | **0.00** |
| **Total** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** |

**Trading, PE & Other Fair Value Assets Schedule** **Firm Name**

Energy

## Delta ($MM)

CTRDH087

CTRDH086

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

## Gamma ($MM / +1%)

CTRDH088

| | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| **Total Gamma** | | | | | | | | | |

## Vega ($MM / +1 vol pt)

CTRDH089

## Vega ($MM / +10% Rel)

CTRDH090

| | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| **Total Vega** | | | | | | | | | |

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

Effective Date:
Submission Date:

| | OIL PRODUCTS | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | CTRDH083 | | | | | | | | | | |
| | OTHER OIL PRODUCTS | | | | | | | | | | |
| **Delta ($MM)** CTRDH087 | **Diesel** | **Fuel Oil** | **Heating Oil** | **Naptha** | **Ethanol** | **LPG** | **Jet Fuel** | **Gas Oils** | **Gasoline** | **Other Oil Products** | **Total Oil Products** |
| CTRDH086 | | 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)

| | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| **Total Vega** | | | | | | | | | | | 0 |

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

## Delta ($MM)

CTRDH087

CTRDH086

| | NATURAL GAS | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | CTRDH083 | | | | | | | | | | | | | | | |
| | US | | | | | | | Europe | | | | | | | | |
| | Gulf Coast | MidCont | NE | Rockies | West | NYMEX | Other US | UK | Belgium | Dutch | French | German | Other Europe | Canada | Other Regions | Total NatGas |
| | 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 | $0 | $0 | $0 | $0 | $0 |

## Gamma ($MM / +1%)

| | | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Total Gamma** | | | | | | | | | | | | | | | | 0 |

## Vega ($MM / +1 vol pt)

## Vega ($MM / +10% Rel)

| | | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Total Vega** | | | | | | | | | | | | | | | | 0 |

**Trading, PE & Other Fair Value Asse** **Firm Name**

Energy

## Delta ($MM)

CTRDH087

CTRDH086

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

## Gamma ($MM / +1%)

| | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Total Gamma** | | | | | | | | | | | | | | | 0 |

## Vega ($MM / +1 vol pt)

## Vega ($MM / +10% Rel)

| | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Total Vega** | | | | | | | | | | | | | | | 0 |

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

Effective Date:
Submission Date:

## Delta ($MM)

CTRDH087

CTRDH086

| | OTHER ENERGY CTRDH083 | | | | | | | | | | | | | Total Energy |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Emissions | | | | Coal | | | | Dry Freight | | | | | |
| | EUA/ETS | CER | VER | Other | ARA /API2 | Richards Bay / API4 | Indonesia | Other Regions | Baltic Dry Index | Other Freight | Structured Products | Other / Unspecified Energy | Total Other Energy | |
| | CTRDH084 | | | | | | | | | | | | | |
| Spot Maturity | | | | | | | | | | | | | $0 | $0 |
| Month 1 | | | | | | | | | | | | | $0 | $0 |
| Month 2 | | | | | | | | | | | | | $0 | $0 |
| Month 3 | | | | | | | | | | | | | $0 | $0 |
| Month 4 | | | | | | | | | | | | | $0 | $0 |
| Month 5 | | | | | | | | | | | | | $0 | $0 |
| Month 6 | | | | | | | | | | | | | $0 | $0 |
| Month 7 | | | | | | | | | | | | | $0 | $0 |
| Month 8 | | | | | | | | | | | | | $0 | $0 |
| Month 9 | | | | | | | | | | | | | $0 | $0 |
| Month 10 | | | | | | | | | | | | | $0 | $0 |
| Month 11 | | | | | | | | | | | | | $0 | $0 |
| Month 12 | | | | | | | | | | | | | $0 | $0 |
| Month 13 | | | | | | | | | | | | | $0 | $0 |
| Month 14 | | | | | | | | | | | | | $0 | $0 |
| Month 15 | | | | | | | | | | | | | $0 | $0 |
| Month 16 | | | | | | | | | | | | | $0 | $0 |
| Month 17 | | | | | | | | | | | | | $0 | $0 |
| Month 18 | | | | | | | | | | | | | $0 | $0 |
| Month 19 | | | | | | | | | | | | | $0 | $0 |
| Month 20 | | | | | | | | | | | | | $0 | $0 |
| Month 21 | | | | | | | | | | | | | $0 | $0 |
| Month 22 | | | | | | | | | | | | | $0 | $0 |
| Month 23 | | | | | | | | | | | | | $0 | $0 |
| Month 24 | | | | | | | | | | | | | $0 | $0 |
| Year 3 | | | | | | | | | | | | | $0 | $0 |
| Year 4 | | | | | | | | | | | | | $0 | $0 |
| Year 5 | | | | | | | | | | | | | $0 | $0 |
| Year 6 | | | | | | | | | | | | | $0 | $0 |
| Year 7 | | | | | | | | | | | | | $0 | $0 |
| Year 8 | | | | | | | | | | | | | $0 | $0 |
| Year 9 | | | | | | | | | | | | | $0 | $0 |
| Year 10-14 | | | | | | | | | | | | | $0 | $0 |
| Year 15-19 | | | | | | | | | | | | | $0 | $0 |
| Year 20+ | | | | | | | | | | | | | $0 | $0 |
| **Total Delta** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |

## Gamma ($MM / +1%)

| | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Total Gamma** | | | | | | | | | | | | | 0 | 0 |

## Vega ($MM / +1 vol pt)

## Vega ($MM / +10% Rel)

| | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Total Vega** | | | | | | | | | | | | | 0 | 0 |

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

## Delta ($MM)

CTRDH087

CTRDH086

| Spot Maturity | INFORMATIONAL** | | | |
|---|---|---|---|---|
| | CTRDH083 | | | |
| | Heat Rate Options | | Tolling Agreements | |
| | Gas Component | Power Component | Gas Component | Power Component |
| | CTRDH084 | | | |
| | | | | |
| 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** |

** See FR Y-14Q instructions

## Gamma ($MM / +1%)

| | | | | |
|---|---|---|---|---|
| **Total Gamma** | | | | |

## Vega ($MM / +1 vol pt)

## Vega ($MM / +10% Rel)

| | | | | |
|---|---|---|---|---|
| **Total Vega** | | | | |

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

**Firm Name**

Effective Date
Submission Date

## Delta ($MM)

CTRDH087

| | | PRECIOUS METALS | | | | | | BASE METALS | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | CTRDH083 | | | | | | CTRDH083 | | | | | | | | | | | CTRDH083 | |
| | | Gold | Silver | Palladium | Platinum | Other Precious Metals | Total Precious Metals | Aluminum (Primary) | Aluminum (Alloy) | Copper | Iron | Lead | Nickel | Tin | Uranium | Zinc | Other Base Metals | Total Base Metals | Other / Unspecified Metals | Total Metals |
| CTRDH086 | | CTRDH084 | | | | | | CTRDH084 | | | | | | | | | | | CTRDH084 | |
| Spot Maturity | | | | | | | $0 | | | | | | | | | | | $0 | | $0 |
| Month 1 | | | | | | | $0 | | | | | | | | | | | $0 | | $0 |
| Month 2 | | | | | | | $0 | | | | | | | | | | | $0 | | $0 |
| Month 3 | | | | | | | $0 | | | | | | | | | | | $0 | | $0 |
| Month 4 | | | | | | | $0 | | | | | | | | | | | $0 | | $0 |
| Month 5 | | | | | | | $0 | | | | | | | | | | | $0 | | $0 |
| Month 6 | | | | | | | $0 | | | | | | | | | | | $0 | | $0 |
| Month 7 | | | | | | | $0 | | | | | | | | | | | $0 | | $0 |
| Month 8 | | | | | | | $0 | | | | | | | | | | | $0 | | $0 |
| Month 9 | | | | | | | $0 | | | | | | | | | | | $0 | | $0 |
| Month 10 | | | | | | | $0 | | | | | | | | | | | $0 | | $0 |
| Month 11 | | | | | | | $0 | | | | | | | | | | | $0 | | $0 |
| Month 12 | | | | | | | $0 | | | | | | | | | | | $0 | | $0 |
| Month 13 | | | | | | | $0 | | | | | | | | | | | $0 | | $0 |
| Month 14 | | | | | | | $0 | | | | | | | | | | | $0 | | $0 |
| Month 15 | | | | | | | $0 | | | | | | | | | | | $0 | | $0 |
| Month 16 | | | | | | | $0 | | | | | | | | | | | $0 | | $0 |
| Month 17 | | | | | | | $0 | | | | | | | | | | | $0 | | $0 |
| Month 18 | | | | | | | $0 | | | | | | | | | | | $0 | | $0 |
| Month 19 | | | | | | | $0 | | | | | | | | | | | $0 | | $0 |
| Month 20 | | | | | | | $0 | | | | | | | | | | | $0 | | $0 |
| Month 21 | | | | | | | $0 | | | | | | | | | | | $0 | | $0 |
| Month 22 | | | | | | | $0 | | | | | | | | | | | $0 | | $0 |
| Month 23 | | | | | | | $0 | | | | | | | | | | | $0 | | $0 |
| Month 24 | | | | | | | $0 | | | | | | | | | | | $0 | | $0 |
| Year 3 | | | | | | | $0 | | | | | | | | | | | $0 | | $0 |
| Year 4 | | | | | | | $0 | | | | | | | | | | | $0 | | $0 |
| Year 5 | | | | | | | $0 | | | | | | | | | | | $0 | | $0 |
| Year 6 | | | | | | | $0 | | | | | | | | | | | $0 | | $0 |
| Year 7 | | | | | | | $0 | | | | | | | | | | | $0 | | $0 |
| Year 8 | | | | | | | $0 | | | | | | | | | | | $0 | | $0 |
| Year 9 | | | | | | | $0 | | | | | | | | | | | $0 | | $0 |
| Year 10-14 | | | | | | | $0 | | | | | | | | | | | $0 | | $0 |
| Year 15-19 | | | | | | | $0 | | | | | | | | | | | $0 | | $0 |
| Year 20+ | | | | | | | $0 | | | | | | | | | | | $0 | | $0 |
| **Total Delta** | | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |

## Gamma ($MM / +1%)

CTRDH088

| | | | | | | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Total Gamma** | | | | | | | 0 | | | | | | | | | | | 0 | | 0 |

## Vega ($MM / +1 vol pt)

CTRDH089

## Vega ($MM / +10% Rel)

CTRDH090

| | | | | | | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Total Vega** | | | | | | | 0 | | | | | | | | | | | 0 | | 0 |

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

**Firm Name**

Effective Date:
Submission Date:

## Delta ($MM)

CTRDH087

| | | Cocoa | Coffee | Corn | Cotton | Cattle | Lean Hogs | Livestock | Lumber | Palm Oil | Rapeseed | Soybeans | Soymeal | Soybean Oil | Sugar | Wheat | Other / Unspecified Ags/Softs | Total |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CTRDH086 | | | | | | | | | | 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 | $0 | $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 |

**Trading, PE & Other Fair Value Assets Schedule**
Diversified Commodity Indices
CTRDH083

**Firm Name**

Effective Date:
Submission Date:

## Delta ($MM)

CTRDH087

| CTRDH086 | | S&P GSCI Index | DJ-UBS Index | TR/J CRB Index | Other Diversified Indices | Diversified Total | Long/Short Commodity Indices | Grand Total |
|---|---|---|---|---|---|---|---|---|
| | | CTRDH084 | | | | | CTRDH084 | |
| Spot Maturity | | | | | | $0 | | $0 |
| Month 1 | | | | | | $0 | | $0 |
| Month 2 | | | | | | $0 | | $0 |
| Month 3 | | | | | | $0 | | $0 |
| Month 4 | | | | | | $0 | | $0 |
| Month 5 | | | | | | $0 | | $0 |
| Month 6 | | | | | | $0 | | $0 |
| Month 7 | | | | | | $0 | | $0 |
| Month 8 | | | | | | $0 | | $0 |
| Month 9 | | | | | | $0 | | $0 |
| Month 10 | | | | | | $0 | | $0 |
| Month 11 | | | | | | $0 | | $0 |
| Month 12 | | | | | | $0 | | $0 |
| Month 13 | | | | | | $0 | | $0 |
| Month 14 | | | | | | $0 | | $0 |
| Month 15 | | | | | | $0 | | $0 |
| Month 16 | | | | | | $0 | | $0 |
| Month 17 | | | | | | $0 | | $0 |
| Month 18 | | | | | | $0 | | $0 |
| Month 19 | | | | | | $0 | | $0 |
| Month 20 | | | | | | $0 | | $0 |
| Month 21 | | | | | | $0 | | $0 |
| Month 22 | | | | | | $0 | | $0 |
| Month 23 | | | | | | $0 | | $0 |
| Month 24 | | | | | | $0 | | $0 |
| Year 3 | | | | | | $0 | | $0 |
| Year 4 | | | | | | $0 | | $0 |
| Year 5 | | | | | | $0 | | $0 |
| Year 6 | | | | | | $0 | | $0 |
| Year 7 | | | | | | $0 | | $0 |
| Year 8 | | | | | | $0 | | $0 |
| Year 9 | | | | | | $0 | | $0 |
| Year 10-14 | | | | | | $0 | | $0 |
| Year 15-19 | | | | | | $0 | | $0 |
| Year 20+ | | | | | | $0 | | $0 |
| **Total Delta** | | $0 | $0 | $0 | $0 | $0 | $0 | $0 |

## Gamma ($MM / +1%)

CTRDH088

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| **Total Gamma** | | | | | 0 | | 0 |

## Vega ($MM / +1 vol pt)

CTRDH089

## Vega ($MM / +10% Rel)

CTRDH090

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| **Total Vega** | | | | | 0 | | 0 |

**Trading, PE & Other Fair Value Assets Schedule**
Commodity Spot-Vol Grids

**Firm Name**

Effective Date:
Submission Date:

## 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

| CTRDH092 | | % CHANGE IN SPOT VALUE | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | | -75% | -50% | -40% | -30% | -20% | 0% | 25% | 50% | 75% | |
| | | CTRDH093 | | | | | | | | | |
| % CHANGE IN VOL | | | | | | | | | | | |
| | 0 | | | | | | $0.00 | | | | |
| | 10 | | | | | | | | | | |
| | 20 | | | | | | | | | | |
| | 35 | | | | | | | | | | |
| | 50 | | | | | | | | | | |
| | | | | | | | | | | | |

## 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

| CTRDH092 | | % CHANGE IN SPOT VALUE | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | | -75% | -50% | -40% | -30% | -20% | 0% | 25% | 50% | 75% | |
| | | CTRDH093 | | | | | | | | | |
| % CHANGE IN VOL | | | | | | | | | | | |
| | 0 | | | | | | $0.00 | | | | |
| | 10 | | | | | | | | | | |
| | 20 | | | | | | | | | | |
| | 35 | | | | | | | | | | |
| | 50 | | | | | | | | | | |
| | | | | | | | | | | | |

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

CTRDH094

CTRDH095

Please select how volatility changes are expressed: CTRDH091 Absolute Shift in Vol Pts

| CTRDH092 | | % CHANGE IN SPOT VALUE | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | | -75% | -50% | -40% | -30% | -20% | 0% | 25% | 50% | 75% | |
| | | CTRDH093 | | | | | | | | | |
| % CHANGE IN VOL | | | | | | | | | | | |
| | 0 | | | | | | $0.00 | | | | |
| | 10 | | | | | | | | | | |
| | 20 | | | | | | | | | | |
| | 35 | | | | | | | | | | |
| | 50 | | | | | | | | | | |
| | | | | | | | | | | | |

**Trading, PE & Other Fair Value Assets Schedule**
Commodity Spot-Vol Grids

**Firm Name**

Effective Date:
Submission Date:

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

CTRDH094

CTRDH095

Please select how volatility changes are expressed: CTRDH091 Absolute Shift in Vol Pts

| CTRDH092 | | % CHANGE IN SPOT VALUE | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | -75% | -50% | -40% | -30% | -20% | 0% | 25% | 50% | 75% | |
| | | CTRDH093 | | | | | | | | | | |
| % CHANGE IN VOL | | | | | | | | | | | | |
| | 0 | | | | | | $0.00 | | | | | |
| | 10 | | | | | | | | | | | |
| | 20 | | | | | | | | | | | |
| | 35 | | | | | | | | | | | |
| | 50 | | | | | | | | | | | |
| | | | | | | | | | | | | |

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

CTRDH094

CTRDH095

Please select how volatility changes are expressed: CTRDH091 Absolute Shift in Vol Pts

| CTRDH092 | | % CHANGE IN SPOT VALUE | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | -75% | -50% | -40% | -30% | -20% | 0% | 25% | 50% | 75% | |
| | | CTRDH093 | | | | | | | | | | |
| % CHANGE IN VOL | | | | | | | | | | | | |
| | 0 | | | | | | $0.00 | | | | | |
| | 10 | | | | | | | | | | | |
| | 20 | | | | | | | | | | | |
| | 35 | | | | | | | | | | | |
| | 50 | | | | | | | | | | | |
| | | | | | | | | | | | | |

## Profit/(Loss) from changes in Spot/Vol ($MM): FREIGHT

CTRDH094

CTRDH095

Please select how volatility changes are expressed: CTRDH091 Absolute Shift in Vol Pts

| CTRDH092 | | % CHANGE IN SPOT VALUE | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | -75% | -50% | -40% | -30% | -20% | 0% | 25% | 50% | 75% | |
| | | CTRDH093 | | | | | | | | | | |
| % CHANGE IN VOL | | | | | | | | | | | | |
| | 0 | | | | | | $0.00 | | | | | |
| | 10 | | | | | | | | | | | |
| | 20 | | | | | | | | | | | |
| | 35 | | | | | | | | | | | |
| | 50 | | | | | | | | | | | |
| | | | | | | | | | | | | |

**Trading, PE & Other Fair Value Assets Schedule**
Commodity Spot-Vol Grids

**Firm Name**

Effective Date:
Submission Date:

## 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

| CTRDH092 | | % CHANGE IN SPOT VALUE | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | -75% | -50% | -40% | -30% | -20% | 0% | 25% | 50% | 75% | |
| | | CTRDH093 | | | | | | | | | | |
| % CHANGE IN VOL | | | | | | | | | | | | |
| | 0 | | | | | | | $0.00 | | | | |
| | 10 | | | | | | | | | | | |
| | 20 | | | | | | | | | | | |
| | 35 | | | | | | | | | | | |
| | 50 | | | | | | | | | | | |
| | | | | | | | | | | | | |

## 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

| CTRDH092 | | % CHANGE IN SPOT VALUE | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | -75% | -50% | -40% | -30% | -20% | 0% | 25% | 50% | 75% | |
| | | CTRDH093 | | | | | | | | | | |
| % CHANGE IN VOL | | | | | | | | | | | | |
| | 0 | | | | | | | $0.00 | | | | |
| | 10 | | | | | | | | | | | |
| | 20 | | | | | | | | | | | |
| | 35 | | | | | | | | | | | |
| | 50 | | | | | | | | | | | |
| | | | | | | | | | | | | |

**Trading, PE & Other Fair Value Assets Schedule**
Commodity Spot-Vol Grids

**Firm Name**

Effective Date:
Submission Date:

## 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

| CTRDH092 | | % CHANGE IN SPOT VALUE | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | | -75% | -50% | -40% | -30% | -20% | 0% | 25% | 50% | 75% | |
| | | CTRDH093 | | | | | | | | | |
| % CHANGE IN VOL | | | | | | | | | | | |
| | 0 | | | | | | $0.00 | | | | |
| | 10 | | | | | | | | | | |
| | 20 | | | | | | | | | | |
| | 35 | | | | | | | | | | |
| | 50 | | | | | | | | | | |
| | | | | | | | | | | | |

## 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

| CTRDH092 | | % CHANGE IN SPOT VALUE | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | | -75% | -50% | -40% | -30% | -20% | 0% | 25% | 50% | 75% | |
| | | CTRDH093 | | | | | | | | | |
| % CHANGE IN VOL | | | | | | | | | | | |
| | 0 | | | | | | $0.00 | | | | |
| | 10 | | | | | | | | | | |
| | 20 | | | | | | | | | | |
| | 35 | | | | | | | | | | |
| | 50 | | | | | | | | | | |
| | | | | | | | | | | | |

## 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

| CTRDH092 | | % CHANGE IN SPOT VALUE | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | | -75% | -50% | -40% | -30% | -20% | 0% | 25% | 50% | 75% | |
| | | CTRDH093 | | | | | | | | | |
| % CHANGE IN VOL | | | | | | | | | | | |
| | 0 | | | | | | $0.00 | | | | |
| | 10 | | | | | | | | | | |
| | 20 | | | | | | | | | | |
| | 35 | | | | | | | | | | |
| | 50 | | | | | | | | | | |
| | | | | | | | | | | | |

**Trading, PE & Other Fair Value Assets Schedule**
Securitized Products

**Firm Name**

| | | RMBS | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | CTRDH096 | | | | | | | | | | | | | | | |
| | Grand Total | Non-Agency Prime | Sub-prime | Option ARMS | Other AltA | Unspec Non-Prime | HELOC | RMBS CDO | RMBS CDS | Credit Basket | PrimeX | ABX / TABX | Prime Whole Loans | Non-Prime Whole Loans | European RMBS | Other / Unspecified | RMBS SubTotal |
| **MV* ($MM)** | | | | | | | | | | | | | | | | | |
| CTRDH100 | | | | | | | | | | CTRDH097 | | | | | | | |
| Rating CTRDH098 | | | | | | | | | | | | | | | | | |
| Vintage CTRDH099 | | | | | | | | | | | | | | | | | |
| **AAA Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| > 9Y | $0 | | | | | | | | | | | | | | | | $0 |
| > 6Y and <= 9Y | $0 | | | | | | | | | | | | | | | | $0 |
| > 3Y and <= 6Y | $0 | | | | | | | | | | | | | | | | $0 |
| <= 3Y | $0 | | | | | | | | | | | | | | | | $0 |
| Unspecified Vintage | $0 | | | | | | | | | | | | | | | | $0 |
| **AA Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| > 9Y | $0 | | | | | | | | | | | | | | | | $0 |
| > 6Y and <= 9Y | $0 | | | | | | | | | | | | | | | | $0 |
| > 3Y and <= 6Y | $0 | | | | | | | | | | | | | | | | $0 |
| <= 3Y | $0 | | | | | | | | | | | | | | | | $0 |
| Unspecified Vintage | $0 | | | | | | | | | | | | | | | | $0 |
| **A Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| > 9Y | $0 | | | | | | | | | | | | | | | | $0 |
| > 6Y and <= 9Y | $0 | | | | | | | | | | | | | | | | $0 |
| > 3Y and <= 6Y | $0 | | | | | | | | | | | | | | | | $0 |
| <= 3Y | $0 | | | | | | | | | | | | | | | | $0 |
| Unspecified Vintage | $0 | | | | | | | | | | | | | | | | $0 |
| **BBB Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| > 9Y | $0 | | | | | | | | | | | | | | | | $0 |
| > 6Y and <= 9Y | $0 | | | | | | | | | | | | | | | | $0 |
| > 3Y and <= 6Y | $0 | | | | | | | | | | | | | | | | $0 |
| <= 3Y | $0 | | | | | | | | | | | | | | | | $0 |
| Unspecified Vintage | $0 | | | | | | | | | | | | | | | | $0 |
| **BB Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| > 9Y | $0 | | | | | | | | | | | | | | | | $0 |
| > 6Y and <= 9Y | $0 | | | | | | | | | | | | | | | | $0 |
| > 3Y and <= 6Y | $0 | | | | | | | | | | | | | | | | $0 |
| <= 3Y | $0 | | | | | | | | | | | | | | | | $0 |
| Unspecified Vintage | $0 | | | | | | | | | | | | | | | | $0 |
| **B Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| > 9Y | $0 | | | | | | | | | | | | | | | | $0 |
| > 6Y and <= 9Y | $0 | | | | | | | | | | | | | | | | $0 |
| > 3Y and <= 6Y | $0 | | | | | | | | | | | | | | | | $0 |
| <= 3Y | $0 | | | | | | | | | | | | | | | | $0 |
| Unspecified Vintage | $0 | | | | | | | | | | | | | | | | $0 |
| **<B Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| > 9Y | $0 | | | | | | | | | | | | | | | | $0 |
| > 6Y and <= 9Y | $0 | | | | | | | | | | | | | | | | $0 |
| > 3Y and <= 6Y | $0 | | | | | | | | | | | | | | | | $0 |
| <= 3Y | $0 | | | | | | | | | | | | | | | | $0 |
| Unspecified Vintage | $0 | | | | | | | | | | | | | | | | $0 |
| **NR Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| > 9Y | $0 | | | | | | | | | | | | | | | | $0 |
| > 6Y and <= 9Y | $0 | | | | | | | | | | | | | | | | $0 |
| > 3Y and <= 6Y | $0 | | | | | | | | | | | | | | | | $0 |
| <= 3Y | $0 | | | | | | | | | | | | | | | | $0 |
| Unspecified Vintage | $0 | | | | | | | | | | | | | | | | $0 |
| **Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |

**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 |
| **MV* ($MM)** | | | | | | | | | | | | | | | | |
| CTRDH100 | | | | | CTRDH097 | | | | | | | | CTRDH097 | | | |
| Rating CTRDH098 | | | | | | | | | | | | | | | | |
| Vintage CTRDH099 | | | | | | | | | | | | | | | | |
| **AAA Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| > 9Y | | | | | | | | $0 | | | | | | | | $0 |
| > 6Y and <= 9Y | | | | | | | | $0 | | | | | | | | $0 |
| > 3Y and <= 6Y | | | | | | | | $0 | | | | | | | | $0 |
| <= 3Y | | | | | | | | $0 | | | | | | | | $0 |
| Unspecified Vintage | | | | | | | | $0 | | | | | | | | $0 |
| **AA Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| > 9Y | | | | | | | | $0 | | | | | | | | $0 |
| > 6Y and <= 9Y | | | | | | | | $0 | | | | | | | | $0 |
| > 3Y and <= 6Y | | | | | | | | $0 | | | | | | | | $0 |
| <= 3Y | | | | | | | | $0 | | | | | | | | $0 |
| Unspecified Vintage | | | | | | | | $0 | | | | | | | | $0 |
| **A Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| > 9Y | | | | | | | | $0 | | | | | | | | $0 |
| > 6Y and <= 9Y | | | | | | | | $0 | | | | | | | | $0 |
| > 3Y and <= 6Y | | | | | | | | $0 | | | | | | | | $0 |
| <= 3Y | | | | | | | | $0 | | | | | | | | $0 |
| Unspecified Vintage | | | | | | | | $0 | | | | | | | | $0 |
| **BBB Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| > 9Y | | | | | | | | $0 | | | | | | | | $0 |
| > 6Y and <= 9Y | | | | | | | | $0 | | | | | | | | $0 |
| > 3Y and <= 6Y | | | | | | | | $0 | | | | | | | | $0 |
| <= 3Y | | | | | | | | $0 | | | | | | | | $0 |
| Unspecified Vintage | | | | | | | | $0 | | | | | | | | $0 |
| **BB Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| > 9Y | | | | | | | | $0 | | | | | | | | $0 |
| > 6Y and <= 9Y | | | | | | | | $0 | | | | | | | | $0 |
| > 3Y and <= 6Y | | | | | | | | $0 | | | | | | | | $0 |
| <= 3Y | | | | | | | | $0 | | | | | | | | $0 |
| Unspecified Vintage | | | | | | | | $0 | | | | | | | | $0 |
| **B Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| > 9Y | | | | | | | | $0 | | | | | | | | $0 |
| > 6Y and <= 9Y | | | | | | | | $0 | | | | | | | | $0 |
| > 3Y and <= 6Y | | | | | | | | $0 | | | | | | | | $0 |
| <= 3Y | | | | | | | | $0 | | | | | | | | $0 |
| Unspecified Vintage | | | | | | | | $0 | | | | | | | | $0 |
| **<B Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| > 9Y | | | | | | | | $0 | | | | | | | | $0 |
| > 6Y and <= 9Y | | | | | | | | $0 | | | | | | | | $0 |
| > 3Y and <= 6Y | | | | | | | | $0 | | | | | | | | $0 |
| <= 3Y | | | | | | | | $0 | | | | | | | | $0 |
| Unspecified Vintage | | | | | | | | $0 | | | | | | | | $0 |
| **NR Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| > 9Y | | | | | | | | $0 | | | | | | | | $0 |
| > 6Y and <= 9Y | | | | | | | | $0 | | | | | | | | $0 |
| > 3Y and <= 6Y | | | | | | | | $0 | | | | | | | | $0 |
| <= 3Y | | | | | | | | $0 | | | | | | | | $0 |
| Unspecified Vintage | | | | | | | | $0 | | | | | | | | $0 |
| **Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |

**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 |
| **MV* ($MM)** | | | | | | |
| CTRDH100 | | CTRDH097 | | | CTRDH097 | |
| 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**
Securitized Products

**Firm Name**

| | | RMBS | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | CTRDH096 | | | | | | | | | | | | | | | |
| | **Grand Total** | **Non-Agency Prime** | **Sub-prime** | **Option ARMS** | **Other AltA** | **Unspec Non-Prime** | **HELOC** | **RMBS CDO** | **RMBS CDS** | **Credit Basket** | **PrimeX** | **ABX / TABX** | **Prime Whole Loans** | **Non-Prime Whole Loans** | **European RMBS** | **Other / Unspecified** | **RMBS SubTotal** |
| **Notional ($MM)** | | | | | | | | | | | | | | | | | |
| CTRDH101 | | | | | | | | | | | | | | | | | |
| Rating (CTRDH098) | | | | | | | | | | | | | | | | | |
| Vintage (CTRDH099) | | | | | | | | | | | | | | | | | |
| **AAA Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| > 9Y | $0 | | | | | | | | | | | | | | | | $0 |
| > 6Y and <= 9Y | $0 | | | | | | | | | | | | | | | | $0 |
| > 3Y and <= 6Y | $0 | | | | | | | | | | | | | | | | $0 |
| <= 3Y | $0 | | | | | | | | | | | | | | | | $0 |
| Unspecified Vintage | $0 | | | | | | | | | | | | | | | | $0 |
| **AA Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| > 9Y | $0 | | | | | | | | | | | | | | | | $0 |
| > 6Y and <= 9Y | $0 | | | | | | | | | | | | | | | | $0 |
| > 3Y and <= 6Y | $0 | | | | | | | | | | | | | | | | $0 |
| <= 3Y | $0 | | | | | | | | | | | | | | | | $0 |
| Unspecified Vintage | $0 | | | | | | | | | | | | | | | | $0 |
| **A Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| > 9Y | $0 | | | | | | | | | | | | | | | | $0 |
| > 6Y and <= 9Y | $0 | | | | | | | | | | | | | | | | $0 |
| > 3Y and <= 6Y | $0 | | | | | | | | | | | | | | | | $0 |
| <= 3Y | $0 | | | | | | | | | | | | | | | | $0 |
| Unspecified Vintage | $0 | | | | | | | | | | | | | | | | $0 |
| **BBB Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| > 9Y | $0 | | | | | | | | | | | | | | | | $0 |
| > 6Y and <= 9Y | $0 | | | | | | | | | | | | | | | | $0 |
| > 3Y and <= 6Y | $0 | | | | | | | | | | | | | | | | $0 |
| <= 3Y | $0 | | | | | | | | | | | | | | | | $0 |
| Unspecified Vintage | $0 | | | | | | | | | | | | | | | | $0 |
| **BB Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| > 9Y | $0 | | | | | | | | | | | | | | | | $0 |
| > 6Y and <= 9Y | $0 | | | | | | | | | | | | | | | | $0 |
| > 3Y and <= 6Y | $0 | | | | | | | | | | | | | | | | $0 |
| <= 3Y | $0 | | | | | | | | | | | | | | | | $0 |
| Unspecified Vintage | $0 | | | | | | | | | | | | | | | | $0 |
| **B Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| > 9Y | $0 | | | | | | | | | | | | | | | | $0 |
| > 6Y and <= 9Y | $0 | | | | | | | | | | | | | | | | $0 |
| > 3Y and <= 6Y | $0 | | | | | | | | | | | | | | | | $0 |
| <= 3Y | $0 | | | | | | | | | | | | | | | | $0 |
| Unspecified Vintage | $0 | | | | | | | | | | | | | | | | $0 |
| **<B Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| > 9Y | $0 | | | | | | | | | | | | | | | | $0 |
| > 6Y and <= 9Y | $0 | | | | | | | | | | | | | | | | $0 |
| > 3Y and <= 6Y | $0 | | | | | | | | | | | | | | | | $0 |
| <= 3Y | $0 | | | | | | | | | | | | | | | | $0 |
| Unspecified Vintage | $0 | | | | | | | | | | | | | | | | $0 |
| **NR Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| > 9Y | $0 | | | | | | | | | | | | | | | | $0 |
| > 6Y and <= 9Y | $0 | | | | | | | | | | | | | | | | $0 |
| > 3Y and <= 6Y | $0 | | | | | | | | | | | | | | | | $0 |
| <= 3Y | $0 | | | | | | | | | | | | | | | | $0 |
| Unspecified Vintage | $0 | | | | | | | | | | | | | | | | $0 |
| **Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |

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

**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**
Agencies

**Firm Name**

Effective Date:
Submission Date:

| | MV ($MM) | DV01 ($K / -1 bp) | CS01 ($K/+1 bp OAS widening) | $K / +1% rise in prepayments | Profit/(Loss) in $K from an Absolute Widening in OAS (bps) | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | CTRDH108 | | | | | | | | | |
| | | | | | | 0 bps | +1 bps | +10 bps | +50 bps | +100 bps | +200 bps | +300 bps | +400 bps | |
| **US Residential Agency Products** | CTRDH104 | CTRDH105 | CTRDH106 | CTRDH107 | CTRDH109 | | | | | | | | | |
| CTRDH102 | | | | | | | | | | | | | | |
| CTRDH103 | | | | | | | | | | | | | | |
| IOs | | | | | | $0 | $0 | | | | | | | |
| POs | | | | | | $0 | $0 | | | | | | | |
| Other CMOs | | | | | | $0 | $0 | | | | | | | |
| Pass-Throughs | | | | | | $0 | $0 | | | | | | | |
| Agency Debt/Debentures | | | | | | $0 | $0 | | | | | | | |
| IOS Index | | | | | | $0 | $0 | | | | | | | |
| POS Index | | | | | | $0 | $0 | | | | | | | |
| MBX Index | | | | | | $0 | $0 | | | | | | | |
| Other Agency Derivatives | | | | | | $0 | $0 | | | | | | | |
| TBA's | | | | | | $0 | $0 | | | | | | | |
| Reverse Mortgages | | | | | | $0 | $0 | | | | | | | |
| Residential Other / Unspecified | | | | | | $0 | $0 | | | | | | | |
| **Total** | **$0** | **0** | **0** | **0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |
| **US Commercial Agency Products** | | | | | | | | | | | | | | |
| CTRDH102 | | | | | | | | | | | | | | |
| CTRDH103 | | | | | | | | | | | | | | |
| Cash Agency CMBS | | | | | | $0 | $0 | | | | | | | |
| Agency CMBS Derivatives | | | | | | $0 | $0 | | | | | | | |
| Commercial Other / Unspecified | | | | | | $0 | $0 | | | | | | | |
| **Total** | **$0** | **0** | **0** | **0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |
| **Non-US Agency Products** | | | | | | | | | | | | | | |
| CTRDH102 | | | | | | | | | | | | | | |
| CTRDH410 | | | | | | | | | | | | | | |
| AAA | | | | | | $0 | $0 | | | | | | | |
| AA | | | | | | $0 | $0 | | | | | | | |
| A | | | | | | $0 | $0 | | | | | | | |
| BBB | | | | | | $0 | $0 | | | | | | | |
| BB | | | | | | $0 | $0 | | | | | | | |
| B | | | | | | $0 | $0 | | | | | | | |
| <B | | | | | | $0 | $0 | | | | | | | |
| NR | | | | | | $0 | $0 | | | | | | | |
| **Total** | **$0** | **0** | **0** | **0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |

**Trading, PE & Other Fair Value Assets Schedule**
Munis
CTRDH347

**Firm Name**

Effective Date:
Submission Date:

| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | MV* ($MM) | DV01 ($K / -1 bp) | CS01 ($K/+1 bp spread widening) | Profit/(Loss) in $K from a Relative (%) Widening in Spreads | | | | | | | | Profit/(Loss) in $K from an Absolute Widening in Spreads (bps) | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | CTRDH115 | | | | | | | | CTRDH116 | | | | | | | | | | |
| | | | | 0% | 50% | 100% | 200% | | | | | 0 bps | +1 bp | +50 bps | +100 bps | +500 bps | +1000 bps | | | | | |
| **Bonds** | CTRDH117 | CTRDH118 | CTRDH119 | CTRDH113 | | | | | | | | CTRDH114 | | | | | | | | | | |
| 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: Defaulted | | | | | | | | | | | | | | | | | | | | | | |
| <B: Not Defaulted | | | | | | | | | | | | | | | | | | | | | | |
| <B: Default Status Unknown | | | | $0 | | | | | | | | $0 | $0 | | | | | | | | | |
| NR | | | | $0 | | | | | | | | $0 | $0 | | | | | | | | | |
| **Bonds Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $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 | | | | | | | | | |
| **Bonds Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **Loans** | | | | | | | | | | | | | | | | | | | | | | |
| 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: Defaulted | | | | | | | | | | | | | | | | | | | | | | |
| <B: Not Defaulted | | | | | | | | | | | | | | | | | | | | | | |
| <B: Default Status Unknown | | | | $0 | | | | | | | | $0 | $0 | | | | | | | | | |
| NR | | | | $0 | | | | | | | | $0 | $0 | | | | | | | | | |
| **Loans Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $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 | | | | | | | | | |
| **Loans Total** | $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**
Munis
CTRDH347

**Firm Name**

Effective Date:
Submission Date:

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

| | MV* ($MM) | DV01 ($K / -1 bp) | CS01 ($K/+1 bp spread widening) | Profit/(Loss) in $K from a Relative (%) Widening in Spreads — CTRDH115: 0% | 50% | 100% | 200% | Profit/(Loss) in $K from an Absolute Widening in Spreads (bps) — CTRDH116: 0 bps | +1 bp | +50 bps | +100 bps | +500 bps | +1000 bps |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **CDS** | | | | | | | | | | | | | |
| 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: Defaulted | | | | | | | | | | | | | |
| <B: Not Defaulted | | | | | | | | | | | | | |
| <B: Default Status Unknown | | | | $0 | | | | $0 | $0 | | | | |
| NR | | | | $0 | | | | $0 | $0 | | | | |
| **CDS Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $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 | | | | |
| **CDS Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **Indices** | | | | | | | | | | | | | |
| 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: Defaulted | | | | | | | | | | | | | |
| <B: Not Defaulted | | | | | | | | | | | | | |
| <B: Default Status Unknown | | | | $0 | | | | $0 | $0 | | | | |
| NR | | | | $0 | | | | $0 | $0 | | | | |
| **Indices Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $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 | | | | |
| **Indices Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |

**Trading, PE & Other Fair Value Assets Schedule**
Munis
CTRDH347

**Firm Name**

Effective Date:
Submission Date:

| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | MV* ($MM) | DV01 ($K / -1 bp) | CS01 ($K/+1 bp spread widening) | Profit/(Loss) in $K from a Relative (%) Widening in Spreads — CTRDH115 | | | | | | | | Profit/(Loss) in $K from an Absolute Widening in Spreads (bps) — CTRDH116 | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | 0% | 50% | 100% | 200% | | | | | 0 bps | +1 bp | +50 bps | +100 bps | +500 bps | +1000 bps | | | | | |
| **Other / Unspecified Munis** | | | | | | | | | | | | | | | | | | | | | | | |
| 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: Defaulted | | | | | | | | | | | | | | | | | | | | | | | |
| <B: Not Defaulted | | | | | | | | | | | | | | | | | | | | | | | |
| <B: Default Status Unknown | | | | | $0 | | | | | | | | $0 | $0 | | | | | | | | | |
| NR | | | | | $0 | | | | | | | | $0 | $0 | | | | | | | | | |
| **Other / Unspecified Munis Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$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 | | | | | | | | | |
| **Other / Unspecified Munis Total** | **$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** | | | | | | | | | | | | | | | | | | | | | | | |
| AAA | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| AA | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| A | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| BBB | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| BB | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $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 |
| <B: Defaulted | $0 | $0 | $0 | | | | | | | | | | | | | | | | | | | | |
| <B: Not Defaulted | $0 | $0 | $0 | | | | | | | | | | | | | | | | | | | | |
| <B: Default Status Unknown | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| NR | $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** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |
| **1M** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **3M** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **6M** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **9M** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **1Y** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **2Y** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **3Y** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **5Y** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **7Y** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **10Y** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **15Y** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **20Y** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **30Y** | $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** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |

**Trading, PE & Other Fair Value Assets Schedule** **Firm Name**

Effective Date:

Submission Date:

Auction Rate Securities (ARS)

CTRDH347

| Asset category CTRDH110<br>Rating CTRDH111<br>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

**Municipal Auction Rate Securities (MARS)**

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

**Auction Rate Preferred Securities (ARPS)**

| | MV ($MM) | DV01 ($K / -1 bp) | CS01 ($K/+1 bp spread widening) |
|---|---|---|---|
| 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<br>Rating CTRDH111<br>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

**Other / Unspecified Auction Rate Securities**

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

**Grand Total**

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

**Trading, PE & Other Fair Value Assets Schedule**
Corporate Credit-Advanced Economies
CTRDH347

**Firm Name**

| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | MV* ($MM) | Notional ($MM) | CS01($K/+1 bp spread widening) | | | | | | | | Profit/(Loss) in $K from a Relative (%) Widening in Spreads | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | CTRDH119 | | | | | | | | CTRDH115 | | | | | | | | |
| | | | Total | CAD | CHF | EUR | GBP | JPY | USD | Other Currencies | | 0% | 50% | 100% | 200% | 300% | 400% | 500% | |
| | CTRDH117 | CTRDH120 | | CTRDH121 | | | | | | | CTRDH113 | | | | | | | | |
| **Bonds** | | | | | | | | | | | | | | | | | | | |
| AAA | | | $0 | | | | | | | | | $0 | | | | | | | |
| AA | | | $0 | | | | | | | | | $0 | | | | | | | |
| A | | | $0 | | | | | | | | | $0 | | | | | | | |
| BBB | | | $0 | | | | | | | | | $0 | | | | | | | |
| BB | | | $0 | | | | | | | | | $0 | | | | | | | |
| B | | | $0 | | | | | | | | | $0 | | | | | | | |
| <B: Defaulted | | | $0 | | | | | | | | | | | | | | | | |
| <B: Not Defaulted | | | $0 | | | | | | | | | $0 | | | | | | | |
| <B: Default Status Unknown | | | $0 | | | | | | | | | $0 | | | | | | | |
| NR | | | $0 | | | | | | | | | $0 | | | | | | | |
| **Bonds Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **1M** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **3M** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **6M** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **9M** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **1Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **2Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **3Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **5Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **7Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **10Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **15Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **20Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **30Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **Bonds Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **Loans** | | | | | | | | | | | | | | | | | | | |
| AAA | | | $0 | | | | | | | | | $0 | | | | | | | |
| AA | | | $0 | | | | | | | | | $0 | | | | | | | |
| A | | | $0 | | | | | | | | | $0 | | | | | | | |
| BBB | | | $0 | | | | | | | | | $0 | | | | | | | |
| BB | | | $0 | | | | | | | | | $0 | | | | | | | |
| B | | | $0 | | | | | | | | | $0 | | | | | | | |
| <B: Defaulted | | | $0 | | | | | | | | | | | | | | | | |
| <B: Not Defaulted | | | $0 | | | | | | | | | $0 | | | | | | | |
| <B: Default Status Unknown | | | $0 | | | | | | | | | $0 | | | | | | | |
| NR | | | $0 | | | | | | | | | $0 | | | | | | | |
| **Loans Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **1M** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **3M** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **6M** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **9M** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **1Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **2Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **3Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **5Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **7Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **10Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **15Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **20Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **30Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **Loans Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |

**rading, PE & Other Fair Value Assets**
orporate Credit-Advanced Economies
TRDH347

| Effective Date: |
|---|
| Submission Date: |

| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | Profit/(Loss) in $K from an Absolute Widening in Spreads (bps) | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | CTRDH116 | | | | | | | | | | | |
| | | 0 bps | +1 bp | +50 bps | +100 bps | +500 bps | +1000 bps | +1500 bps | +2000 bps | +3000 bps | +4000 bps | |
| | CTRDH114 | | | | | | | | | | | |
| **Bonds** | | | | | | | | | | | | |
| AAA | | $0 | $0 | | | | | | | | | |
| AA | | $0 | $0 | | | | | | | | | |
| A | | $0 | $0 | | | | | | | | | |
| BBB | | $0 | $0 | | | | | | | | | |
| BB | | $0 | $0 | | | | | | | | | |
| B | | $0 | $0 | | | | | | | | | |
| <B: Defaulted | | | | | | | | | | | | |
| <B: Not Defaulted | | $0 | $0 | | | | | | | | | |
| <B: Default Status Unknown | | $0 | $0 | | | | | | | | | |
| NR | | $0 | $0 | | | | | | | | | |
| **Bonds Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **1M** | | $0 | $0 | | | | | | | | | |
| **3M** | | $0 | $0 | | | | | | | | | |
| **6M** | | $0 | $0 | | | | | | | | | |
| **9M** | | $0 | $0 | | | | | | | | | |
| **1Y** | | $0 | $0 | | | | | | | | | |
| **2Y** | | $0 | $0 | | | | | | | | | |
| **3Y** | | $0 | $0 | | | | | | | | | |
| **5Y** | | $0 | $0 | | | | | | | | | |
| **7Y** | | $0 | $0 | | | | | | | | | |
| **10Y** | | $0 | $0 | | | | | | | | | |
| **15Y** | | $0 | $0 | | | | | | | | | |
| **20Y** | | $0 | $0 | | | | | | | | | |
| **30Y** | | $0 | $0 | | | | | | | | | |
| **Bonds Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **Loans** | | | | | | | | | | | | |
| AAA | | $0 | $0 | | | | | | | | | |
| AA | | $0 | $0 | | | | | | | | | |
| A | | $0 | $0 | | | | | | | | | |
| BBB | | $0 | $0 | | | | | | | | | |
| BB | | $0 | $0 | | | | | | | | | |
| B | | $0 | $0 | | | | | | | | | |
| <B: Defaulted | | | | | | | | | | | | |
| <B: Not Defaulted | | $0 | $0 | | | | | | | | | |
| <B: Default Status Unknown | | $0 | $0 | | | | | | | | | |
| NR | | $0 | $0 | | | | | | | | | |
| **Loans Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **1M** | | $0 | $0 | | | | | | | | | |
| **3M** | | $0 | $0 | | | | | | | | | |
| **6M** | | $0 | $0 | | | | | | | | | |
| **9M** | | $0 | $0 | | | | | | | | | |
| **1Y** | | $0 | $0 | | | | | | | | | |
| **2Y** | | $0 | $0 | | | | | | | | | |
| **3Y** | | $0 | $0 | | | | | | | | | |
| **5Y** | | $0 | $0 | | | | | | | | | |
| **7Y** | | $0 | $0 | | | | | | | | | |
| **10Y** | | $0 | $0 | | | | | | | | | |
| **15Y** | | $0 | $0 | | | | | | | | | |
| **20Y** | | $0 | $0 | | | | | | | | | |
| **30Y** | | $0 | $0 | | | | | | | | | |
| **Loans Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |

**Trading, PE & Other Fair Value Assets Schedule**
Corporate Credit-Advanced Economies
CTRDH347

**Firm Name**

| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | MV* ($MM) | Notional ($MM) | CS01($K/+1 bp spread widening) CTRDH119 | | | | | | | | Profit/(Loss) in $K from a Relative (%) Widening in Spreads CTRDH115 | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | Total | CAD | CHF | EUR | GBP | JPY | USD | Other Currencies | | 0% | 50% | 100% | 200% | 300% | 400% | 500% | |
| **Single Name CDS** | | | | | | | | | | | | | | | | | | | |
| AAA | | | $0 | | | | | | | | | $0 | | | | | | | |
| AA | | | $0 | | | | | | | | | $0 | | | | | | | |
| A | | | $0 | | | | | | | | | $0 | | | | | | | |
| BBB | | | $0 | | | | | | | | | $0 | | | | | | | |
| BB | | | $0 | | | | | | | | | $0 | | | | | | | |
| B | | | $0 | | | | | | | | | $0 | | | | | | | |
| <B: Defaulted | | | $0 | | | | | | | | | | | | | | | | |
| <B: Not Defaulted | | | $0 | | | | | | | | | $0 | | | | | | | |
| <B: Default Status Unknown | | | $0 | | | | | | | | | $0 | | | | | | | |
| NR | | | $0 | | | | | | | | | $0 | | | | | | | |
| **Single Name CDS Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **1M** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **3M** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **6M** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **9M** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **1Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **2Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **3Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **5Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **7Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **10Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **15Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **20Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **30Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **Single Name CDS Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **Loan CDS** | | | | | | | | | | | | | | | | | | | |
| AAA | | | $0 | | | | | | | | | $0 | | | | | | | |
| AA | | | $0 | | | | | | | | | $0 | | | | | | | |
| A | | | $0 | | | | | | | | | $0 | | | | | | | |
| BBB | | | $0 | | | | | | | | | $0 | | | | | | | |
| BB | | | $0 | | | | | | | | | $0 | | | | | | | |
| B | | | $0 | | | | | | | | | $0 | | | | | | | |
| <B: Defaulted | | | $0 | | | | | | | | | | | | | | | | |
| <B: Not Defaulted | | | $0 | | | | | | | | | $0 | | | | | | | |
| <B: Default Status Unknown | | | $0 | | | | | | | | | $0 | | | | | | | |
| NR | | | $0 | | | | | | | | | $0 | | | | | | | |
| **Loan CDS Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **1M** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **3M** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **6M** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **9M** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **1Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **2Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **3Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **5Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **7Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **10Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **15Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **20Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **30Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **Loan CDS Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |

**rading, PE & Other Fair Value Assets**
orporate Credit-Advanced Economies
TRDH347

| Effective Date: |
|---|
| Submission Date: |

| | Profit/(Loss) in $K from an Absolute Widening in Spreads (bps) | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | CTRDH116 | | | | | | | | | | | |
| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | | 0 bps | +1 bp | +50 bps | +100 bps | +500 bps | +1000 bps | +1500 bps | +2000 bps | +3000 bps | +4000 bps | |
| **Single Name CDS** | | | | | | | | | | | | |
| AAA | | $0 | $0 | | | | | | | | | |
| AA | | $0 | $0 | | | | | | | | | |
| A | | $0 | $0 | | | | | | | | | |
| BBB | | $0 | $0 | | | | | | | | | |
| BB | | $0 | $0 | | | | | | | | | |
| B | | $0 | $0 | | | | | | | | | |
| <B: Defaulted | | | | | | | | | | | | |
| <B: Not Defaulted | | $0 | $0 | | | | | | | | | |
| <B: Default Status Unknown | | $0 | $0 | | | | | | | | | |
| NR | | $0 | $0 | | | | | | | | | |
| **Single Name CDS Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **1M** | | $0 | $0 | | | | | | | | | |
| **3M** | | $0 | $0 | | | | | | | | | |
| **6M** | | $0 | $0 | | | | | | | | | |
| **9M** | | $0 | $0 | | | | | | | | | |
| **1Y** | | $0 | $0 | | | | | | | | | |
| **2Y** | | $0 | $0 | | | | | | | | | |
| **3Y** | | $0 | $0 | | | | | | | | | |
| **5Y** | | $0 | $0 | | | | | | | | | |
| **7Y** | | $0 | $0 | | | | | | | | | |
| **10Y** | | $0 | $0 | | | | | | | | | |
| **15Y** | | $0 | $0 | | | | | | | | | |
| **20Y** | | $0 | $0 | | | | | | | | | |
| **30Y** | | $0 | $0 | | | | | | | | | |
| **Single Name CDS Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **Loan CDS** | | | | | | | | | | | | |
| AAA | | $0 | $0 | | | | | | | | | |
| AA | | $0 | $0 | | | | | | | | | |
| A | | $0 | $0 | | | | | | | | | |
| BBB | | $0 | $0 | | | | | | | | | |
| BB | | $0 | $0 | | | | | | | | | |
| B | | $0 | $0 | | | | | | | | | |
| <B: Defaulted | | | | | | | | | | | | |
| <B: Not Defaulted | | $0 | $0 | | | | | | | | | |
| <B: Default Status Unknown | | $0 | $0 | | | | | | | | | |
| NR | | $0 | $0 | | | | | | | | | |
| **Loan CDS Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **1M** | | $0 | $0 | | | | | | | | | |
| **3M** | | $0 | $0 | | | | | | | | | |
| **6M** | | $0 | $0 | | | | | | | | | |
| **9M** | | $0 | $0 | | | | | | | | | |
| **1Y** | | $0 | $0 | | | | | | | | | |
| **2Y** | | $0 | $0 | | | | | | | | | |
| **3Y** | | $0 | $0 | | | | | | | | | |
| **5Y** | | $0 | $0 | | | | | | | | | |
| **7Y** | | $0 | $0 | | | | | | | | | |
| **10Y** | | $0 | $0 | | | | | | | | | |
| **15Y** | | $0 | $0 | | | | | | | | | |
| **20Y** | | $0 | $0 | | | | | | | | | |
| **30Y** | | $0 | $0 | | | | | | | | | |
| **Loan CDS Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |

**Trading, PE & Other Fair Value Assets Schedule**
Corporate Credit-Advanced Economies
CTRDH347

**Firm Name**

| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | MV* ($MM) | Notional ($MM) | CS01($K/+1 bp spread widening) CTRDH119 | | | | | | | | | Profit/(Loss) in $K from a Relative (%) Widening in Spreads CTRDH115 | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | Total | CAD | CHF | EUR | GBP | JPY | USD | Other Currencies | | 0% | 50% | 100% | 200% | 300% | 400% | 500% | |
| **Covered Bonds** | | | | | | | | | | | | | | | | | | | |
| AAA | | | $0 | | | | | | | | | $0 | | | | | | | |
| AA | | | $0 | | | | | | | | | $0 | | | | | | | |
| A | | | $0 | | | | | | | | | $0 | | | | | | | |
| BBB | | | $0 | | | | | | | | | $0 | | | | | | | |
| BB | | | $0 | | | | | | | | | $0 | | | | | | | |
| B | | | $0 | | | | | | | | | $0 | | | | | | | |
| <B: Defaulted | | | $0 | | | | | | | | | | | | | | | | |
| <B: Not Defaulted | | | $0 | | | | | | | | | $0 | | | | | | | |
| <B: Default Status Unknown | | | $0 | | | | | | | | | $0 | | | | | | | |
| NR | | | $0 | | | | | | | | | $0 | | | | | | | |
| **Covered Bonds Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **1M** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **3M** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **6M** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **9M** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **1Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **2Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **3Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **5Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **7Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **10Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **15Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **20Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **30Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **Covered Bonds Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **Indices** | | | | | | | | | | | | | | | | | | | |
| CDX IG (Series 9) | | | $0 | | | | | | | | | $0 | | | | | | | |
| CDX IG (On the run) | | | $0 | | | | | | | | | $0 | | | | | | | |
| CDX IG (Other Series) | | | $0 | | | | | | | | | $0 | | | | | | | |
| CDX HY | | | $0 | | | | | | | | | $0 | | | | | | | |
| CDX Other | | | $0 | | | | | | | | | $0 | | | | | | | |
| iTraxx Main | | | $0 | | | | | | | | | $0 | | | | | | | |
| iTraxx XO | | | $0 | | | | | | | | | $0 | | | | | | | |
| iTraxx Other | | | $0 | | | | | | | | | $0 | | | | | | | |
| Loan Indices | | | $0 | | | | | | | | | $0 | | | | | | | |
| **Indices Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **1M** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **3M** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **6M** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **9M** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **1Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **2Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **3Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **5Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **7Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **10Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **15Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **20Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **30Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **Indices Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |

**rading, PE & Other Fair Value Assets**
orporate Credit-Advanced Economies
TRDH347

| Effective Date: |
|---|
| Submission Date: |

| | Profit/(Loss) in $K from an Absolute Widening in Spreads (bps) | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | CTRDH116 | | | | | | | | | | | |
| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | | 0 bps | +1 bp | +50 bps | +100 bps | +500 bps | +1000 bps | +1500 bps | +2000 bps | +3000 bps | +4000 bps | |
| **Covered Bonds** | | | | | | | | | | | | |
| AAA | | $0 | $0 | | | | | | | | | |
| AA | | $0 | $0 | | | | | | | | | |
| A | | $0 | $0 | | | | | | | | | |
| BBB | | $0 | $0 | | | | | | | | | |
| BB | | $0 | $0 | | | | | | | | | |
| B | | $0 | $0 | | | | | | | | | |
| <B: Defaulted | | | | | | | | | | | | |
| <B: Not Defaulted | | $0 | $0 | | | | | | | | | |
| <B: Default Status Unknown | | $0 | $0 | | | | | | | | | |
| NR | | $0 | $0 | | | | | | | | | |
| **Covered Bonds Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **1M** | | $0 | $0 | | | | | | | | | |
| **3M** | | $0 | $0 | | | | | | | | | |
| **6M** | | $0 | $0 | | | | | | | | | |
| **9M** | | $0 | $0 | | | | | | | | | |
| **1Y** | | $0 | $0 | | | | | | | | | |
| **2Y** | | $0 | $0 | | | | | | | | | |
| **3Y** | | $0 | $0 | | | | | | | | | |
| **5Y** | | $0 | $0 | | | | | | | | | |
| **7Y** | | $0 | $0 | | | | | | | | | |
| **10Y** | | $0 | $0 | | | | | | | | | |
| **15Y** | | $0 | $0 | | | | | | | | | |
| **20Y** | | $0 | $0 | | | | | | | | | |
| **30Y** | | $0 | $0 | | | | | | | | | |
| **Covered Bonds Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **Indices** | | | | | | | | | | | | |
| CDX IG (Series 9) | | $0 | $0 | | | | | | | | | |
| CDX IG (On the run) | | $0 | $0 | | | | | | | | | |
| CDX IG (Other Series) | | $0 | $0 | | | | | | | | | |
| CDX HY | | $0 | $0 | | | | | | | | | |
| CDX Other | | $0 | $0 | | | | | | | | | |
| iTraxx Main | | $0 | $0 | | | | | | | | | |
| iTraxx XO | | $0 | $0 | | | | | | | | | |
| iTraxx Other | | $0 | $0 | | | | | | | | | |
| Loan Indices | | $0 | $0 | | | | | | | | | |
| **Indices Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **1M** | | $0 | $0 | | | | | | | | | |
| **3M** | | $0 | $0 | | | | | | | | | |
| **6M** | | $0 | $0 | | | | | | | | | |
| **9M** | | $0 | $0 | | | | | | | | | |
| **1Y** | | $0 | $0 | | | | | | | | | |
| **2Y** | | $0 | $0 | | | | | | | | | |
| **3Y** | | $0 | $0 | | | | | | | | | |
| **5Y** | | $0 | $0 | | | | | | | | | |
| **7Y** | | $0 | $0 | | | | | | | | | |
| **10Y** | | $0 | $0 | | | | | | | | | |
| **15Y** | | $0 | $0 | | | | | | | | | |
| **20Y** | | $0 | $0 | | | | | | | | | |
| **30Y** | | $0 | $0 | | | | | | | | | |
| **Indices Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |

**Trading, PE & Other Fair Value Assets Schedule**
Corporate Credit-Advanced Economies
CTRDH347

**Firm Name**

| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | MV* ($MM) | Notional ($MM) | CS01($K/+1 bp spread widening) CTRDH119 | | | | | | | | | Profit/(Loss) in $K from a Relative (%) Widening in Spreads CTRDH115 | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | Total | CAD | CHF | EUR | GBP | JPY | USD | Other Currencies | | 0% | 50% | 100% | 200% | 300% | 400% | 500% | |
| **Index Tranches** | | | | | | | | | | | | | | | | | | | |
| CDX IG (Series 9) | | | $0 | | | | | | | | | $0 | | | | | | | |
| CDX IG (On the run) | | | $0 | | | | | | | | | $0 | | | | | | | |
| CDX IG (Other Series) | | | $0 | | | | | | | | | $0 | | | | | | | |
| CDX HY | | | $0 | | | | | | | | | $0 | | | | | | | |
| CDX Other | | | $0 | | | | | | | | | $0 | | | | | | | |
| iTraxx Main | | | $0 | | | | | | | | | $0 | | | | | | | |
| iTraxx XO | | | $0 | | | | | | | | | $0 | | | | | | | |
| iTraxx Other | | | $0 | | | | | | | | | $0 | | | | | | | |
| Loan Indices | | | $0 | | | | | | | | | $0 | | | | | | | |
| **Index Tranches Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **1M** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **3M** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **6M** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **9M** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **1Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **2Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **3Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **5Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **7Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **10Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **15Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **20Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **30Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **Index Tranches Total** | $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) | | | $0 | | | | | | | | | $0 | | | | | | | |
| CDX IG (On the run) | | | $0 | | | | | | | | | $0 | | | | | | | |
| CDX IG (Other Series) | | | $0 | | | | | | | | | $0 | | | | | | | |
| CDX HY | | | $0 | | | | | | | | | $0 | | | | | | | |
| CDX Other | | | $0 | | | | | | | | | $0 | | | | | | | |
| iTraxx Main | | | $0 | | | | | | | | | $0 | | | | | | | |
| iTraxx XO | | | $0 | | | | | | | | | $0 | | | | | | | |
| iTraxx Other | | | $0 | | | | | | | | | $0 | | | | | | | |
| Loan Indices | | | $0 | | | | | | | | | $0 | | | | | | | |
| **Index Options Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **1M** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **3M** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **6M** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **9M** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **1Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **2Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **3Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **5Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **7Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **10Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **15Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **20Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **30Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **Index Options Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |

**rading, PE & Other Fair Value Assets**
orporate Credit-Advanced Economies
TRDH347

| Effective Date: |
|---|
| Submission Date: |

| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | Profit/(Loss) in $K from an Absolute Widening in Spreads (bps) | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | CTRDH116 | | | | | | | | | | | |
| | | 0 bps | +1 bp | +50 bps | +100 bps | +500 bps | +1000 bps | +1500 bps | +2000 bps | +3000 bps | +4000 bps | |
| **Index Tranches** | | | | | | | | | | | | |
| CDX IG (Series 9) | | $0 | $0 | | | | | | | | | |
| CDX IG (On the run) | | $0 | $0 | | | | | | | | | |
| CDX IG (Other Series) | | $0 | $0 | | | | | | | | | |
| CDX HY | | $0 | $0 | | | | | | | | | |
| CDX Other | | $0 | $0 | | | | | | | | | |
| iTraxx Main | | $0 | $0 | | | | | | | | | |
| iTraxx XO | | $0 | $0 | | | | | | | | | |
| iTraxx Other | | $0 | $0 | | | | | | | | | |
| Loan Indices | | $0 | $0 | | | | | | | | | |
| **Index Tranches Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **1M** | | $0 | $0 | | | | | | | | | |
| **3M** | | $0 | $0 | | | | | | | | | |
| **6M** | | $0 | $0 | | | | | | | | | |
| **9M** | | $0 | $0 | | | | | | | | | |
| **1Y** | | $0 | $0 | | | | | | | | | |
| **2Y** | | $0 | $0 | | | | | | | | | |
| **3Y** | | $0 | $0 | | | | | | | | | |
| **5Y** | | $0 | $0 | | | | | | | | | |
| **7Y** | | $0 | $0 | | | | | | | | | |
| **10Y** | | $0 | $0 | | | | | | | | | |
| **15Y** | | $0 | $0 | | | | | | | | | |
| **20Y** | | $0 | $0 | | | | | | | | | |
| **30Y** | | $0 | $0 | | | | | | | | | |
| **Index Tranches Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **Index Options** | | | | | | | | | | | | |
| CDX IG (Series 9) | | $0 | $0 | | | | | | | | | |
| CDX IG (On the run) | | $0 | $0 | | | | | | | | | |
| CDX IG (Other Series) | | $0 | $0 | | | | | | | | | |
| CDX HY | | $0 | $0 | | | | | | | | | |
| CDX Other | | $0 | $0 | | | | | | | | | |
| iTraxx Main | | $0 | $0 | | | | | | | | | |
| iTraxx XO | | $0 | $0 | | | | | | | | | |
| iTraxx Other | | $0 | $0 | | | | | | | | | |
| Loan Indices | | $0 | $0 | | | | | | | | | |
| **Index Options Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **1M** | | $0 | $0 | | | | | | | | | |
| **3M** | | $0 | $0 | | | | | | | | | |
| **6M** | | $0 | $0 | | | | | | | | | |
| **9M** | | $0 | $0 | | | | | | | | | |
| **1Y** | | $0 | $0 | | | | | | | | | |
| **2Y** | | $0 | $0 | | | | | | | | | |
| **3Y** | | $0 | $0 | | | | | | | | | |
| **5Y** | | $0 | $0 | | | | | | | | | |
| **7Y** | | $0 | $0 | | | | | | | | | |
| **10Y** | | $0 | $0 | | | | | | | | | |
| **15Y** | | $0 | $0 | | | | | | | | | |
| **20Y** | | $0 | $0 | | | | | | | | | |
| **30Y** | | $0 | $0 | | | | | | | | | |
| **Index Options Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |

**Trading, PE & Other Fair Value Assets Schedule**
Corporate Credit-Advanced Economies
CTRDH347

**Firm Name**

| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | MV* ($MM) | Notional ($MM) | CS01($K/+1 bp spread widening) CTRDH119 | | | | | | | | Profit/(Loss) in $K from a Relative (%) Widening in Spreads CTRDH115 | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | Total | CAD | CHF | EUR | GBP | JPY | USD | Other Currencies | | 0% | 50% | 100% | 200% | 300% | 400% | 500% | |
| **Other / Unspecified** | | | | | | | | | | | | | | | | | | | |
| AAA | | | $0 | | | | | | | | | $0 | | | | | | | |
| AA | | | $0 | | | | | | | | | $0 | | | | | | | |
| A | | | $0 | | | | | | | | | $0 | | | | | | | |
| BBB | | | $0 | | | | | | | | | $0 | | | | | | | |
| BB | | | $0 | | | | | | | | | $0 | | | | | | | |
| B | | | $0 | | | | | | | | | $0 | | | | | | | |
| <B: Defaulted | | | $0 | | | | | | | | | | | | | | | | |
| <B: Not Defaulted | | | $0 | | | | | | | | | $0 | | | | | | | |
| <B: Default Status Unknown | | | $0 | | | | | | | | | $0 | | | | | | | |
| NR | | | $0 | | | | | | | | | $0 | | | | | | | |
| **Other / Unspecified Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **1M** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **3M** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **6M** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **9M** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **1Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **2Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **3Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **5Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **7Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **10Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **15Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **20Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **30Y** | | | $0 | | | | | | | | | $0 | | | | | | | |
| **Other / Unspecified Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |

**rading, PE & Other Fair Value Assets**
orporate Credit-Advanced Economies
TRDH347

| Effective Date: |
|---|
| Submission Date: |

| | Profit/(Loss) in $K from an Absolute Widening in Spreads (bps) | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | CTRDH116 | | | | | | | | | | | |
| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | | **0 bps** | **+1 bp** | **+50 bps** | **+100 bps** | **+500 bps** | **+1000 bps** | **+1500 bps** | **+2000 bps** | **+3000 bps** | **+4000 bps** | |
| **Other / Unspecified** | | | | | | | | | | | | |
| AAA | | $0 | $0 | | | | | | | | | |
| AA | | $0 | $0 | | | | | | | | | |
| A | | $0 | $0 | | | | | | | | | |
| BBB | | $0 | $0 | | | | | | | | | |
| BB | | $0 | $0 | | | | | | | | | |
| B | | $0 | $0 | | | | | | | | | |
| <B: Defaulted | | | | | | | | | | | | |
| <B: Not Defaulted | | $0 | $0 | | | | | | | | | |
| <B: Default Status Unknown | | $0 | $0 | | | | | | | | | |
| NR | | $0 | $0 | | | | | | | | | |
| **Other / Unspecified Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |
| **1M** | | $0 | $0 | | | | | | | | | |
| **3M** | | $0 | $0 | | | | | | | | | |
| **6M** | | $0 | $0 | | | | | | | | | |
| **9M** | | $0 | $0 | | | | | | | | | |
| **1Y** | | $0 | $0 | | | | | | | | | |
| **2Y** | | $0 | $0 | | | | | | | | | |
| **3Y** | | $0 | $0 | | | | | | | | | |
| **5Y** | | $0 | $0 | | | | | | | | | |
| **7Y** | | $0 | $0 | | | | | | | | | |
| **10Y** | | $0 | $0 | | | | | | | | | |
| **15Y** | | $0 | $0 | | | | | | | | | |
| **20Y** | | $0 | $0 | | | | | | | | | |
| **30Y** | | $0 | $0 | | | | | | | | | |
| **Other / Unspecified Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |

**Trading, PE & Other Fair Value Assets Schedule** Firm Name

Corporate Credit-Emerging Markets

CTRDH347

| Asset category CTRDH110<br>Rating CTRDH111<br>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% | |
| | CTRDH117 | CTRDH120 | CTRDH119 | | CTRDH113 | | | | | | | |
| **Bonds** | | | | | | | | | | | | |
| AAA | | | | | $0 | | | | | | | |
| AA | | | | | $0 | | | | | | | |
| A | | | | | $0 | | | | | | | |
| BBB | | | | | $0 | | | | | | | |
| BB | | | | | $0 | | | | | | | |
| B | | | | | $0 | | | | | | | |
| <B: Defaulted | | | | | | | | | | | | |
| <B: Not Defaulted | | | | | $0 | | | | | | | |
| <B: Default Status Unknown | | | | | $0 | | | | | | | |
| NR | | | | | $0 | | | | | | | |
| **Bonds Total** | **$0** | **$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 | | | | | | | |
| **Bonds Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |

**rading, PE & Other Fair Value Assets**
orporate Credit-Emerging Markets
TRDH347

| | |
|---|---|
| Effective Date: | |
| Submission Date: | |

| | Profit/(Loss) in $K from an Absolute Widening in Spreads (bps) | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | CTRDH116 | | | | | | | | | | | |
| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | | **0 bps** | **+1 bp** | **+50 bps** | **+100 bps** | **+500 bps** | **+1000 bps** | **+1500 bps** | **+2000 bps** | **+3000 bps** | **+4000 bps** | |
| | CTRDH114 | | | | | | | | | | | |
| **Bonds** | | | | | | | | | | | | |
| AAA | | $0 | $0 | | | | | | | | | |
| AA | | $0 | $0 | | | | | | | | | |
| A | | $0 | $0 | | | | | | | | | |
| BBB | | $0 | $0 | | | | | | | | | |
| BB | | $0 | $0 | | | | | | | | | |
| B | | $0 | $0 | | | | | | | | | |
| <B: Defaulted | | | | | | | | | | | | |
| <B: Not Defaulted | | $0 | $0 | | | | | | | | | |
| <B: Default Status Unknown | | $0 | $0 | | | | | | | | | |
| NR | | $0 | $0 | | | | | | | | | |
| **Bonds Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |
| **1M** | | $0 | $0 | | | | | | | | | |
| **3M** | | $0 | $0 | | | | | | | | | |
| **6M** | | $0 | $0 | | | | | | | | | |
| **9M** | | $0 | $0 | | | | | | | | | |
| **1Y** | | $0 | $0 | | | | | | | | | |
| **2Y** | | $0 | $0 | | | | | | | | | |
| **3Y** | | $0 | $0 | | | | | | | | | |
| **5Y** | | $0 | $0 | | | | | | | | | |
| **7Y** | | $0 | $0 | | | | | | | | | |
| **10Y** | | $0 | $0 | | | | | | | | | |
| **15Y** | | $0 | $0 | | | | | | | | | |
| **20Y** | | $0 | $0 | | | | | | | | | |
| **30Y** | | $0 | $0 | | | | | | | | | |
| **Bonds Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |

**Trading, PE & Other Fair Value Assets Schedule** Firm Name

Corporate Credit-Emerging Markets

CTRDH347

| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | MV* ($MM) | Notional ($MM) | CS01 ($K/+1 bp spread widening) | Profit/(Loss) in $K from a Relative (%) Widening in Spreads<br>CTRDH115 | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | 0% | 50% | 100% | 200% | 300% | 400% | 500% | |
| **Loans** | | | | | | | | | | | | |
| AAA | | | | | $0 | | | | | | | |
| AA | | | | | $0 | | | | | | | |
| A | | | | | $0 | | | | | | | |
| BBB | | | | | $0 | | | | | | | |
| BB | | | | | $0 | | | | | | | |
| B | | | | | $0 | | | | | | | |
| <B: Defaulted | | | | | | | | | | | | |
| <B: Not Defaulted | | | | | $0 | | | | | | | |
| <B: Default Status Unknown | | | | | $0 | | | | | | | |
| NR | | | | | $0 | | | | | | | |
| **Loans Total** | **$0** | **$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 | | | | | | | |
| **Loans Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |

**rading, PE & Other Fair Value Assets**
orporate Credit-Emerging Markets
TRDH347

| | |
|---|---|
| Effective Date: | |
| Submission Date: | |

| | Profit/(Loss) in $K from an Absolute Widening in Spreads (bps) | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | CTRDH116 | | | | | | | | | | | |
| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | | **0 bps** | **+1 bp** | **+50 bps** | **+100 bps** | **+500 bps** | **+1000 bps** | **+1500 bps** | **+2000 bps** | **+3000 bps** | **+4000 bps** | |
| **Loans** | | | | | | | | | | | | |
| AAA | | $0 | $0 | | | | | | | | | |
| AA | | $0 | $0 | | | | | | | | | |
| A | | $0 | $0 | | | | | | | | | |
| BBB | | $0 | $0 | | | | | | | | | |
| BB | | $0 | $0 | | | | | | | | | |
| B | | $0 | $0 | | | | | | | | | |
| <B: Defaulted | | | | | | | | | | | | |
| <B: Not Defaulted | | $0 | $0 | | | | | | | | | |
| <B: Default Status Unknown | | $0 | $0 | | | | | | | | | |
| NR | | $0 | $0 | | | | | | | | | |
| **Loans Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |
| **1M** | | $0 | $0 | | | | | | | | | |
| **3M** | | $0 | $0 | | | | | | | | | |
| **6M** | | $0 | $0 | | | | | | | | | |
| **9M** | | $0 | $0 | | | | | | | | | |
| **1Y** | | $0 | $0 | | | | | | | | | |
| **2Y** | | $0 | $0 | | | | | | | | | |
| **3Y** | | $0 | $0 | | | | | | | | | |
| **5Y** | | $0 | $0 | | | | | | | | | |
| **7Y** | | $0 | $0 | | | | | | | | | |
| **10Y** | | $0 | $0 | | | | | | | | | |
| **15Y** | | $0 | $0 | | | | | | | | | |
| **20Y** | | $0 | $0 | | | | | | | | | |
| **30Y** | | $0 | $0 | | | | | | | | | |
| **Loans Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |

**Trading, PE & Other Fair Value Assets Schedule** Firm Name

Corporate Credit-Emerging Markets

CTRDH347

| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | MV* ($MM) | Notional ($MM) | CS01 ($K/+1 bp spread widening) | | Profit/(Loss) in $K from a Relative (%) Widening in Spreads<br>CTRDH115<br>0% | 50% | 100% | 200% | 300% | 400% | 500% | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Single Name CDS** | | | | | | | | | | | | |
| AAA | | | | | $0 | | | | | | | |
| AA | | | | | $0 | | | | | | | |
| A | | | | | $0 | | | | | | | |
| BBB | | | | | $0 | | | | | | | |
| BB | | | | | $0 | | | | | | | |
| B | | | | | $0 | | | | | | | |
| <B: Defaulted | | | | | | | | | | | | |
| <B: Not Defaulted | | | | | $0 | | | | | | | |
| <B: Default Status Unknown | | | | | $0 | | | | | | | |
| NR | | | | | $0 | | | | | | | |
| **Single Name CDS Total** | **$0** | **$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 | | | | | | | |
| **Single Name CDS Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |

**rading, PE & Other Fair Value Assets**
orporate Credit-Emerging Markets
TRDH347

| | |
|---|---|
| Effective Date: | |
| Submission Date: | |

| | Profit/(Loss) in $K from an Absolute Widening in Spreads (bps) | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | CTRDH116 | | | | | | | | | | | |
| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | | **0 bps** | **+1 bp** | **+50 bps** | **+100 bps** | **+500 bps** | **+1000 bps** | **+1500 bps** | **+2000 bps** | **+3000 bps** | **+4000 bps** | |
| **Single Name CDS** | | | | | | | | | | | | |
| AAA | | $0 | $0 | | | | | | | | | |
| AA | | $0 | $0 | | | | | | | | | |
| A | | $0 | $0 | | | | | | | | | |
| BBB | | $0 | $0 | | | | | | | | | |
| BB | | $0 | $0 | | | | | | | | | |
| B | | $0 | $0 | | | | | | | | | |
| <B: Defaulted | | | | | | | | | | | | |
| <B: Not Defaulted | | $0 | $0 | | | | | | | | | |
| <B: Default Status Unknown | | $0 | $0 | | | | | | | | | |
| NR | | $0 | $0 | | | | | | | | | |
| **Single Name CDS Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |
| **1M** | | $0 | $0 | | | | | | | | | |
| **3M** | | $0 | $0 | | | | | | | | | |
| **6M** | | $0 | $0 | | | | | | | | | |
| **9M** | | $0 | $0 | | | | | | | | | |
| **1Y** | | $0 | $0 | | | | | | | | | |
| **2Y** | | $0 | $0 | | | | | | | | | |
| **3Y** | | $0 | $0 | | | | | | | | | |
| **5Y** | | $0 | $0 | | | | | | | | | |
| **7Y** | | $0 | $0 | | | | | | | | | |
| **10Y** | | $0 | $0 | | | | | | | | | |
| **15Y** | | $0 | $0 | | | | | | | | | |
| **20Y** | | $0 | $0 | | | | | | | | | |
| **30Y** | | $0 | $0 | | | | | | | | | |
| **Single Name CDS Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |

**Trading, PE & Other Fair Value Assets Schedule** Firm Name

Corporate Credit-Emerging Markets

CTRDH347

| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | MV* ($MM) | Notional ($MM) | CS01 ($K/+1 bp spread widening) | | Profit/(Loss) in $K from a Relative (%) Widening in Spreads<br>CTRDH115<br>0% | 50% | 100% | 200% | 300% | 400% | 500% | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Loan CDS** | | | | | | | | | | | | |
| AAA | | | | | $0 | | | | | | | |
| AA | | | | | $0 | | | | | | | |
| A | | | | | $0 | | | | | | | |
| BBB | | | | | $0 | | | | | | | |
| BB | | | | | $0 | | | | | | | |
| B | | | | | $0 | | | | | | | |
| <B: Defaulted | | | | | | | | | | | | |
| <B: Not Defaulted | | | | | $0 | | | | | | | |
| <B: Default Status Unknown | | | | | $0 | | | | | | | |
| NR | | | | | $0 | | | | | | | |
| **Loan CDS Total** | **$0** | **$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 | | | | | | | |
| **Loan CDS Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |

**rading, PE & Other Fair Value Assets**
orporate Credit-Emerging Markets
TRDH347

| | |
|---|---|
| Effective Date: | |
| Submission Date: | |

| | Profit/(Loss) in $K from an Absolute Widening in Spreads (bps) | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | CTRDH116 | | | | | | | | | | | |
| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | | **0 bps** | **+1 bp** | **+50 bps** | **+100 bps** | **+500 bps** | **+1000 bps** | **+1500 bps** | **+2000 bps** | **+3000 bps** | **+4000 bps** | |
| **Loan CDS** | | | | | | | | | | | | |
| AAA | | $0 | $0 | | | | | | | | | |
| AA | | $0 | $0 | | | | | | | | | |
| A | | $0 | $0 | | | | | | | | | |
| BBB | | $0 | $0 | | | | | | | | | |
| BB | | $0 | $0 | | | | | | | | | |
| B | | $0 | $0 | | | | | | | | | |
| <B: Defaulted | | | | | | | | | | | | |
| <B: Not Defaulted | | $0 | $0 | | | | | | | | | |
| <B: Default Status Unknown | | $0 | $0 | | | | | | | | | |
| NR | | $0 | $0 | | | | | | | | | |
| **Loan CDS Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |
| **1M** | | $0 | $0 | | | | | | | | | |
| **3M** | | $0 | $0 | | | | | | | | | |
| **6M** | | $0 | $0 | | | | | | | | | |
| **9M** | | $0 | $0 | | | | | | | | | |
| **1Y** | | $0 | $0 | | | | | | | | | |
| **2Y** | | $0 | $0 | | | | | | | | | |
| **3Y** | | $0 | $0 | | | | | | | | | |
| **5Y** | | $0 | $0 | | | | | | | | | |
| **7Y** | | $0 | $0 | | | | | | | | | |
| **10Y** | | $0 | $0 | | | | | | | | | |
| **15Y** | | $0 | $0 | | | | | | | | | |
| **20Y** | | $0 | $0 | | | | | | | | | |
| **30Y** | | $0 | $0 | | | | | | | | | |
| **Loan CDS Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |

**Trading, PE & Other Fair Value Assets Schedule** Firm Name

Corporate Credit-Emerging Markets

CTRDH347

| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | MV* ($MM) | Notional ($MM) | CS01 ($K/+1 bp spread widening) | | Profit/(Loss) in $K from a Relative (%) Widening in Spreads<br>CTRDH115<br>0% | 50% | 100% | 200% | 300% | 400% | 500% | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Covered Bonds** | | | | | | | | | | | | |
| AAA | | | | | $0 | | | | | | | |
| AA | | | | | $0 | | | | | | | |
| A | | | | | $0 | | | | | | | |
| BBB | | | | | $0 | | | | | | | |
| BB | | | | | $0 | | | | | | | |
| B | | | | | $0 | | | | | | | |
| <B: Defaulted | | | | | | | | | | | | |
| <B: Not Defaulted | | | | | $0 | | | | | | | |
| <B: Default Status Unknown | | | | | $0 | | | | | | | |
| NR | | | | | $0 | | | | | | | |
| **Covered Bonds Total** | **$0** | **$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 | | | | | | | |
| **Covered Bonds Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |

**rading, PE & Other Fair Value Assets**
orporate Credit-Emerging Markets
TRDH347

| | |
|---|---|
| Effective Date: | |
| Submission Date: | |

| | Profit/(Loss) in $K from an Absolute Widening in Spreads (bps) | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | CTRDH116 | | | | | | | | | | | |
| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | | **0 bps** | **+1 bp** | **+50 bps** | **+100 bps** | **+500 bps** | **+1000 bps** | **+1500 bps** | **+2000 bps** | **+3000 bps** | **+4000 bps** | |
| **Covered Bonds** | | | | | | | | | | | | |
| AAA | | $0 | $0 | | | | | | | | | |
| AA | | $0 | $0 | | | | | | | | | |
| A | | $0 | $0 | | | | | | | | | |
| BBB | | $0 | $0 | | | | | | | | | |
| BB | | $0 | $0 | | | | | | | | | |
| B | | $0 | $0 | | | | | | | | | |
| <B: Defaulted | | | | | | | | | | | | |
| <B: Not Defaulted | | $0 | $0 | | | | | | | | | |
| <B: Default Status Unknown | | $0 | $0 | | | | | | | | | |
| NR | | $0 | $0 | | | | | | | | | |
| **Covered Bonds Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |
| **1M** | | $0 | $0 | | | | | | | | | |
| **3M** | | $0 | $0 | | | | | | | | | |
| **6M** | | $0 | $0 | | | | | | | | | |
| **9M** | | $0 | $0 | | | | | | | | | |
| **1Y** | | $0 | $0 | | | | | | | | | |
| **2Y** | | $0 | $0 | | | | | | | | | |
| **3Y** | | $0 | $0 | | | | | | | | | |
| **5Y** | | $0 | $0 | | | | | | | | | |
| **7Y** | | $0 | $0 | | | | | | | | | |
| **10Y** | | $0 | $0 | | | | | | | | | |
| **15Y** | | $0 | $0 | | | | | | | | | |
| **20Y** | | $0 | $0 | | | | | | | | | |
| **30Y** | | $0 | $0 | | | | | | | | | |
| **Covered Bonds Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |

**Trading, PE & Other Fair Value Assets Schedule** Firm Name

Corporate Credit-Emerging Markets

CTRDH347

| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | MV* ($MM) | Notional ($MM) | CS01 ($K/+1 bp spread widening) | | Profit/(Loss) in $K from a Relative (%) Widening in Spreads<br>CTRDH115<br>0% | 50% | 100% | 200% | 300% | 400% | 500% | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Indices** | | | | | | | | | | | | |
| 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 | | | | | | | |
| **Indices Total** | **$0** | **$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 | | | | | | | |
| **Indices Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |

**rading, PE & Other Fair Value Assets**
orporate Credit-Emerging Markets
TRDH347

| | |
|---|---|
| Effective Date: | |
| Submission Date: | |

| | Profit/(Loss) in $K from an Absolute Widening in Spreads (bps) | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | CTRDH116 | | | | | | | | | | | |
| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | | **0 bps** | **+1 bp** | **+50 bps** | **+100 bps** | **+500 bps** | **+1000 bps** | **+1500 bps** | **+2000 bps** | **+3000 bps** | **+4000 bps** | |
| **Indices** | | | | | | | | | | | | |
| CDX EM | | $0 | $0 | | | | | | | | | |
| CDX Latam Corp | | $0 | $0 | | | | | | | | | |
| CDX Other | | $0 | $0 | | | | | | | | | |
| iTraxx Asia IG | | $0 | $0 | | | | | | | | | |
| iTraxx Asia HY | | $0 | $0 | | | | | | | | | |
| iTraxx CEEMEA Corp | | $0 | $0 | | | | | | | | | |
| iTraxx Other | | $0 | $0 | | | | | | | | | |
| Loan Indices | | $0 | $0 | | | | | | | | | |
| **Indices Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |
| **1M** | | $0 | $0 | | | | | | | | | |
| **3M** | | $0 | $0 | | | | | | | | | |
| **6M** | | $0 | $0 | | | | | | | | | |
| **9M** | | $0 | $0 | | | | | | | | | |
| **1Y** | | $0 | $0 | | | | | | | | | |
| **2Y** | | $0 | $0 | | | | | | | | | |
| **3Y** | | $0 | $0 | | | | | | | | | |
| **5Y** | | $0 | $0 | | | | | | | | | |
| **7Y** | | $0 | $0 | | | | | | | | | |
| **10Y** | | $0 | $0 | | | | | | | | | |
| **15Y** | | $0 | $0 | | | | | | | | | |
| **20Y** | | $0 | $0 | | | | | | | | | |
| **30Y** | | $0 | $0 | | | | | | | | | |
| **Indices Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |

**Trading, PE & Other Fair Value Assets Schedule** Firm Name

Corporate Credit-Emerging Markets

CTRDH347

| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | MV* ($MM) | Notional ($MM) | CS01 ($K/+1 bp spread widening) | | Profit/(Loss) in $K from a Relative (%) Widening in Spreads<br>CTRDH115<br>0% | 50% | 100% | 200% | 300% | 400% | 500% | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Index Tranches** | | | | | | | | | | | | |
| CDX EM | | | | | $0 | | | | | | | |
| CDX Latam Corp | | | | | $0 | | | | | | | |
| CDX Other | | | | | $0 | | | | | | | |
| iTraxx Asia IG | | | | | $0 | | | | | | | |
| iTraxx Asia HY | | | | | $0 | | | | | | | |
| iTraxx CEEMEA Corp | | | | | $0 | | | | | | | |
| iTraxx Other | | | | | $0 | | | | | | | |
| Loan Indices | | | | | $0 | | | | | | | |
| **Index Tranches Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |
| **1M** | | | | | $0 | | | | | | | |
| **3M** | | | | | $0 | | | | | | | |
| **6M** | | | | | $0 | | | | | | | |
| **9M** | | | | | $0 | | | | | | | |
| **1Y** | | | | | $0 | | | | | | | |
| **2Y** | | | | | $0 | | | | | | | |
| **3Y** | | | | | $0 | | | | | | | |
| **5Y** | | | | | $0 | | | | | | | |
| **7Y** | | | | | $0 | | | | | | | |
| **10Y** | | | | | $0 | | | | | | | |
| **15Y** | | | | | $0 | | | | | | | |
| **20Y** | | | | | $0 | | | | | | | |
| **30Y** | | | | | $0 | | | | | | | |
| **Index Tranches Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |

**rading, PE & Other Fair Value Assets**
orporate Credit-Emerging Markets
TRDH347

| | |
|---|---|
| Effective Date: | |
| Submission Date: | |

| | Profit/(Loss) in $K from an Absolute Widening in Spreads (bps) | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | CTRDH116 | | | | | | | | | | | |
| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | | **0 bps** | **+1 bp** | **+50 bps** | **+100 bps** | **+500 bps** | **+1000 bps** | **+1500 bps** | **+2000 bps** | **+3000 bps** | **+4000 bps** | |
| **Index Tranches** | | | | | | | | | | | | |
| CDX EM | | $0 | $0 | | | | | | | | | |
| CDX Latam Corp | | $0 | $0 | | | | | | | | | |
| CDX Other | | $0 | $0 | | | | | | | | | |
| iTraxx Asia IG | | $0 | $0 | | | | | | | | | |
| iTraxx Asia HY | | $0 | $0 | | | | | | | | | |
| iTraxx CEEMEA Corp | | $0 | $0 | | | | | | | | | |
| iTraxx Other | | $0 | $0 | | | | | | | | | |
| Loan Indices | | $0 | $0 | | | | | | | | | |
| **Index Tranches Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |
| **1M** | | $0 | $0 | | | | | | | | | |
| **3M** | | $0 | $0 | | | | | | | | | |
| **6M** | | $0 | $0 | | | | | | | | | |
| **9M** | | $0 | $0 | | | | | | | | | |
| **1Y** | | $0 | $0 | | | | | | | | | |
| **2Y** | | $0 | $0 | | | | | | | | | |
| **3Y** | | $0 | $0 | | | | | | | | | |
| **5Y** | | $0 | $0 | | | | | | | | | |
| **7Y** | | $0 | $0 | | | | | | | | | |
| **10Y** | | $0 | $0 | | | | | | | | | |
| **15Y** | | $0 | $0 | | | | | | | | | |
| **20Y** | | $0 | $0 | | | | | | | | | |
| **30Y** | | $0 | $0 | | | | | | | | | |
| **Index Tranches Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |

**Trading, PE & Other Fair Value Assets Schedule** Firm Name
Corporate Credit-Emerging Markets
CTRDH347

| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | MV* ($MM) | Notional ($MM) | CS01 ($K/+1 bp spread widening) | | Profit/(Loss) in $K from a Relative (%) Widening in Spreads<br>CTRDH115<br>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** | **$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** | **$0** |

**rading, PE & Other Fair Value Assets**
orporate Credit-Emerging Markets
TRDH347

| | |
|---|---|
| Effective Date: | |
| Submission Date: | |

| | Profit/(Loss) in $K from an Absolute Widening in Spreads (bps) | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | CTRDH116 | | | | | | | | | | | |
| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | | **0 bps** | **+1 bp** | **+50 bps** | **+100 bps** | **+500 bps** | **+1000 bps** | **+1500 bps** | **+2000 bps** | **+3000 bps** | **+4000 bps** | |
| **Index Options** | | | | | | | | | | | | |
| CDX EM | | $0 | $0 | | | | | | | | | |
| CDX Latam Corp | | $0 | $0 | | | | | | | | | |
| CDX Other | | $0 | $0 | | | | | | | | | |
| iTraxx Asia IG | | $0 | $0 | | | | | | | | | |
| iTraxx Asia HY | | $0 | $0 | | | | | | | | | |
| iTraxx CEEMEA Corp | | $0 | $0 | | | | | | | | | |
| iTraxx Other | | $0 | $0 | | | | | | | | | |
| Loan Indices | | $0 | $0 | | | | | | | | | |
| **Index Options Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |
| **1M** | | $0 | $0 | | | | | | | | | |
| **3M** | | $0 | $0 | | | | | | | | | |
| **6M** | | $0 | $0 | | | | | | | | | |
| **9M** | | $0 | $0 | | | | | | | | | |
| **1Y** | | $0 | $0 | | | | | | | | | |
| **2Y** | | $0 | $0 | | | | | | | | | |
| **3Y** | | $0 | $0 | | | | | | | | | |
| **5Y** | | $0 | $0 | | | | | | | | | |
| **7Y** | | $0 | $0 | | | | | | | | | |
| **10Y** | | $0 | $0 | | | | | | | | | |
| **15Y** | | $0 | $0 | | | | | | | | | |
| **20Y** | | $0 | $0 | | | | | | | | | |
| **30Y** | | $0 | $0 | | | | | | | | | |
| **Index Options Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |

**Trading, PE & Other Fair Value Assets Schedule** Firm Name
Corporate Credit-Emerging Markets
CTRDH347

| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | MV* ($MM) | Notional ($MM) | CS01 ($K/+1 bp spread widening) | Profit/(Loss) in $K from a Relative (%) Widening in Spreads<br>CTRDH115 | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | 0% | 50% | 100% | 200% | 300% | 400% | 500% | |
| **Other / Unspecified** | | | | | | | | | | | | |
| AAA | | | | | $0 | | | | | | | |
| AA | | | | | $0 | | | | | | | |
| A | | | | | $0 | | | | | | | |
| BBB | | | | | $0 | | | | | | | |
| BB | | | | | $0 | | | | | | | |
| B | | | | | $0 | | | | | | | |
| <B: Defaulted | | | | | | | | | | | | |
| <B: Not Defaulted | | | | | $0 | | | | | | | |
| <B: Default Status Unknown | | | | | $0 | | | | | | | |
| NR | | | | | $0 | | | | | | | |
| **Other / Unspecified Total** | **$0** | **$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 | | | | | | | |
| **Other / Unspecified Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |

**rading, PE & Other Fair Value Assets**
orporate Credit-Emerging Markets
TRDH347

| | |
|---|---|
| Effective Date: | |
| Submission Date: | |

| | Profit/(Loss) in $K from an Absolute Widening in Spreads (bps) | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | CTRDH116 | | | | | | | | | | | |
| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | | **0 bps** | **+1 bp** | **+50 bps** | **+100 bps** | **+500 bps** | **+1000 bps** | **+1500 bps** | **+2000 bps** | **+3000 bps** | **+4000 bps** | |
| **Other / Unspecified** | | | | | | | | | | | | |
| AAA | | $0 | $0 | | | | | | | | | |
| AA | | $0 | $0 | | | | | | | | | |
| A | | $0 | $0 | | | | | | | | | |
| BBB | | $0 | $0 | | | | | | | | | |
| BB | | $0 | $0 | | | | | | | | | |
| B | | $0 | $0 | | | | | | | | | |
| <B: Defaulted | | | | | | | | | | | | |
| <B: Not Defaulted | | $0 | $0 | | | | | | | | | |
| <B: Default Status Unknown | | $0 | $0 | | | | | | | | | |
| NR | | $0 | $0 | | | | | | | | | |
| **Other / Unspecified Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |
| **1M** | | $0 | $0 | | | | | | | | | |
| **3M** | | $0 | $0 | | | | | | | | | |
| **6M** | | $0 | $0 | | | | | | | | | |
| **9M** | | $0 | $0 | | | | | | | | | |
| **1Y** | | $0 | $0 | | | | | | | | | |
| **2Y** | | $0 | $0 | | | | | | | | | |
| **3Y** | | $0 | $0 | | | | | | | | | |
| **5Y** | | $0 | $0 | | | | | | | | | |
| **7Y** | | $0 | $0 | | | | | | | | | |
| **10Y** | | $0 | $0 | | | | | | | | | |
| **15Y** | | $0 | $0 | | | | | | | | | |
| **20Y** | | $0 | $0 | | | | | | | | | |
| **30Y** | | $0 | $0 | | | | | | | | | |
| **Other / Unspecified Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |

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

Sovereign Credit

**Firm Name**

| | (A) | (B) | (C) | (D) | | Profit/(Loss) in $K from a Relative (%) Widening in Spreads | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | CTRDH130 | | | | | | | | |
| | MV* ($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** | **$0** |

**rading, PE & Other Fair Value As**
overeign 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 | | | | | |
| Australia | | $0 | $0 | | | | | | | | | |
| Austria | | $0 | $0 | | | | | | | | | |
| Belgium | | $0 | $0 | | | | | | | | | |
| Canada | | $0 | $0 | | | | | | | | | |
| Cyprus | | $0 | $0 | | | | | | | | | |
| Denmark | | $0 | $0 | | | | | | | | | |
| Estonia | | $0 | $0 | | | | | | | | | |
| Finland | | $0 | $0 | | | | | | | | | |
| France | | $0 | $0 | | | | | | | | | |
| Germany | | $0 | $0 | | | | | | | | | |
| Greece | | $0 | $0 | | | | | | | | | |
| Ireland | | $0 | $0 | | | | | | | | | |
| Italy | | $0 | $0 | | | | | | | | | |
| Japan | | $0 | $0 | | | | | | | | | |
| Malta | | $0 | $0 | | | | | | | | | |
| Netherlands | | $0 | $0 | | | | | | | | | |
| New Zealand | | $0 | $0 | | | | | | | | | |
| Norway | | $0 | $0 | | | | | | | | | |
| Portugal | | $0 | $0 | | | | | | | | | |
| Slovakia | | $0 | $0 | | | | | | | | | |
| Slovenia | | $0 | $0 | | | | | | | | | |
| Spain | | $0 | $0 | | | | | | | | | |
| Sweden | | $0 | $0 | | | | | | | | | |
| Switzerland | | $0 | $0 | | | | | | | | | |
| United Kingdom | | $0 | $0 | | | | | | | | | |
| United States | | $0 | $0 | | | | | | | | | |
| Other | | $0 | $0 | | | | | | | | | |
| **Total Advanced Economies** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |

**Trading, PE & Other Fair Value Assets Schedule** **Firm Name**

Sovereign Credit

| | (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 | | | | |
| 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** | **$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** | **$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** | **$0** |

**rading, PE & Other Fair Value As**
overeign 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 | | | | | |
| Bulgaria | | $0 | $0 | | | | | | | | | |
| Croatia | | $0 | $0 | | | | | | | | | |
| Czech Republic | | $0 | $0 | | | | | | | | | |
| Hungary | | $0 | $0 | | | | | | | | | |
| Iceland | | $0 | $0 | | | | | | | | | |
| Latvia | | $0 | $0 | | | | | | | | | |
| Lithuania | | $0 | $0 | | | | | | | | | |
| Poland | | $0 | $0 | | | | | | | | | |
| Romania | | $0 | $0 | | | | | | | | | |
| Russia | | $0 | $0 | | | | | | | | | |
| Ukraine | | $0 | $0 | | | | | | | | | |
| Other | | $0 | $0 | | | | | | | | | |
| **Emerging Europe** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |
| Argentina | | $0 | $0 | | | | | | | | | |
| Brazil | | $0 | $0 | | | | | | | | | |
| Chile | | $0 | $0 | | | | | | | | | |
| Colombia | | $0 | $0 | | | | | | | | | |
| Mexico | | $0 | $0 | | | | | | | | | |
| Panama | | $0 | $0 | | | | | | | | | |
| Peru | | $0 | $0 | | | | | | | | | |
| Venezuela | | $0 | $0 | | | | | | | | | |
| Other | | $0 | $0 | | | | | | | | | |
| **Latin America & Caribbean** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |
| China | | $0 | $0 | | | | | | | | | |
| Hong Kong | | $0 | $0 | | | | | | | | | |
| India | | $0 | $0 | | | | | | | | | |
| Indonesia | | $0 | $0 | | | | | | | | | |
| Kazakhstan | | $0 | $0 | | | | | | | | | |
| Malaysia | | $0 | $0 | | | | | | | | | |
| Philippines | | $0 | $0 | | | | | | | | | |
| Singapore | | $0 | $0 | | | | | | | | | |
| South Korea | | $0 | $0 | | | | | | | | | |
| Taiwan | | $0 | $0 | | | | | | | | | |
| Thailand | | $0 | $0 | | | | | | | | | |
| Vietnam | | $0 | $0 | | | | | | | | | |
| Other | | $0 | $0 | | | | | | | | | |
| **Asia Ex-Japan** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |

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

Sovereign Credit

**Firm Name**

| | (A) | (B) | (C) | (D) | | Profit/(Loss) in $K from a Relative (%) Widening in Spreads | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | CTRDH130 | | | | | | | | |
| | MV* ($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 | | | | |
| Bahrain | | | | | | | $0 | | | | | | | |
| Dubai | | | | | | | $0 | | | | | | | |
| Egypt | | | | | | | $0 | | | | | | | |
| Israel | | | | | | | $0 | | | | | | | |
| Jordan | | | | | | | $0 | | | | | | | |
| Kuwait | | | | | | | $0 | | | | | | | |
| Lebanon | | | | | | | $0 | | | | | | | |
| Qatar | | | | | | | $0 | | | | | | | |
| Saudi Arabia | | | | | | | $0 | | | | | | | |
| Turkey | | | | | | | $0 | | | | | | | |
| United Arab Emirates | | | | | | | $0 | | | | | | | |
| Other | | | | | | | $0 | | | | | | | |
| **Middle East / North Africa** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |
| Nigeria | | | | | | | $0 | | | | | | | |
| South Africa | | | | | | | $0 | | | | | | | |
| Other | | | | | | | $0 | | | | | | | |
| **Sub-Saharan Africa** | **$0** | **$0** | **$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** | **$0** | **$0** |

**rading, PE & Other Fair Value As**
overeign 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 | | | | | |
| Bahrain | | $0 | $0 | | | | | | | | | |
| Dubai | | $0 | $0 | | | | | | | | | |
| Egypt | | $0 | $0 | | | | | | | | | |
| Israel | | $0 | $0 | | | | | | | | | |
| Jordan | | $0 | $0 | | | | | | | | | |
| Kuwait | | $0 | $0 | | | | | | | | | |
| Lebanon | | $0 | $0 | | | | | | | | | |
| Qatar | | $0 | $0 | | | | | | | | | |
| Saudi Arabia | | $0 | $0 | | | | | | | | | |
| Turkey | | $0 | $0 | | | | | | | | | |
| United Arab Emirates | | $0 | $0 | | | | | | | | | |
| Other | | $0 | $0 | | | | | | | | | |
| **Middle East / North Africa** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |
| Nigeria | | $0 | $0 | | | | | | | | | |
| South Africa | | $0 | $0 | | | | | | | | | |
| Other | | $0 | $0 | | | | | | | | | |
| **Sub-Saharan Africa** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |
| **Supranationals** | | $0 | $0 | | | | | | | | | |
| **GLOBAL TOTAL** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |

**Trading, PE & Other Fair Value Assets Schedule** **Firm Name**

Credit Correlation

Effective Date:
Submission Date:

## Base Correlation Sensitivities ($K / +1% absolute shift in base correlation)

CTRDH134

### Positions

**Index Products Only**

**Bespoke Products Only**

| **CDX IG** CTRDH132 | 3Y | 5Y | 7Y | 10Y | Other | **Total** | MV - longs* ($MM) | MV - shorts* ($MM) | Notional* - longs ($MM) | Notional* - shorts ($MM) | | MV - longs* ($MM) | MV - shorts* ($MM) | Notional* - longs ($MM) | Notional* - shorts ($MM) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CTRDH133 | CTRDH412 | | | | | | CTRDH140 | CTRDH141 | CTRDH142 | CTRDH143 | CTRDH133 | CTRDH144 | CTRDH145 | CTRDH146 | CTRDH147 |
| 3% | | | | | | $0 | | | | | Equity | | | | |
| 7% | | | | | | $0 | | | | | Mezzanine | | | | |
| 10% | | | | | | $0 | | | | | | | | | |
| 15% | | | | | | $0 | | | | | | | | | |
| 30% | | | | | | $0 | | | | | | | | | |
| 100% | | | | | | $0 | | | | | Super Senior | | | | |
| **Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | | **$0** | **$0** | **$0** | **$0** |

| **CDX HY** CTRDH132 | 3Y | 5Y | 7Y | 10Y | Other | **Total** | MV - longs* ($MM) | MV - shorts* ($MM) | Notional* - longs ($MM) | Notional* - shorts ($MM) | | MV - longs* ($MM) | MV - shorts* ($MM) | Notional* - longs ($MM) | Notional* - shorts ($MM) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CTRDH133 | CTRDH412 | | | | | | CTRDH140 | CTRDH141 | CTRDH142 | CTRDH143 | CTRDH133 | CTRDH144 | CTRDH145 | CTRDH146 | CTRDH147 |
| 10% | | | | | | $0 | | | | | Equity | | | | |
| 15% | | | | | | $0 | | | | | Mezzanine | | | | |
| 25% | | | | | | $0 | | | | | | | | | |
| 35% | | | | | | $0 | | | | | | | | | |
| 100% | | | | | | $0 | | | | | Super Senior | | | | |
| **Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | | **$0** | **$0** | **$0** | **$0** |

| **CDX Other** CTRDH132 | 3Y | 5Y | 7Y | 10Y | Other | **Total** | MV - longs* ($MM) | MV - shorts* ($MM) | Notional* - longs ($MM) | Notional* - shorts ($MM) | | MV - longs* ($MM) | MV - shorts* ($MM) | Notional* - longs ($MM) | Notional* - shorts ($MM) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CTRDH133 | CTRDH412 | | | | | | CTRDH140 | CTRDH141 | CTRDH142 | CTRDH143 | CTRDH133 | CTRDH144 | CTRDH145 | CTRDH146 | CTRDH147 |
| Equity | | | | | | $0 | | | | | Equity | | | | |
| Mezzanine | | | | | | $0 | | | | | Mezzanine | | | | |
| Super Senior | | | | | | $0 | | | | | Super Senior | | | | |
| **Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | | **$0** | **$0** | **$0** | **$0** |

| **iTraxx Main** CTRDH132 | 3Y | 5Y | 7Y | 10Y | Other | **Total** | MV - longs* ($MM) | MV - shorts* ($MM) | Notional* - longs ($MM) | Notional* - shorts ($MM) | | MV - longs* ($MM) | MV - shorts* ($MM) | Notional* - longs ($MM) | Notional* - shorts ($MM) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CTRDH133 | CTRDH412 | | | | | | CTRDH140 | CTRDH141 | CTRDH142 | CTRDH143 | CTRDH133 | CTRDH144 | CTRDH145 | CTRDH146 | CTRDH147 |
| 3% | | | | | | $0 | | | | | Equity | | | | |
| 6% | | | | | | $0 | | | | | Mezzanine | | | | |
| 9% | | | | | | $0 | | | | | | | | | |
| 12% | | | | | | $0 | | | | | | | | | |
| 22% | | | | | | $0 | | | | | | | | | |
| 100% | | | | | | $0 | | | | | Super Senior | | | | |
| **Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | | **$0** | **$0** | **$0** | **$0** |

| **iTraxx XO** 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** |

| 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 | 3Y | 5Y | 7Y | 10Y | Other | **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 | 3Y | 5Y | 7Y | 10Y | Other | **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** |

**Trading, PE & Other Fair Value Assets Schedule**
IDR-Corporate Credit

**Firm Name**

Effective Date:
Submission Date:

**Table A**
CTRDH148

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

| Rating CTRDH150 | Corporate Credit-Advanced Economies CTRDH149 | | | | | | Corporate Credit-Emerging Markets CTRDH149 | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Single name Products** | **MV - longs* ($MM)** | **MV - shorts* ($MM)** | **MV - net* ($MM)** | **Notional* - longs ($MM)** | **Notional* - shorts ($MM)** | **Notional - net ($MM)** | **MV - longs* ($MM)** | **MV - shorts* ($MM)** | **MV - net* ($MM)** | **Notional* - longs ($MM)** | **Notional* - shorts ($MM)** | **Notional - net ($MM)** |
| | **CTRDH151** | **CTRDH152** | **CTRDH153** | **CTRDH154** | **CTRDH155** | **CTRDH156** | **CTRDH151** | **CTRDH152** | **CTRDH153** | **CTRDH154** | **CTRDH155** | **CTRDH156** |
| AAA | | | $0 | | | $0 | | | $0 | | | $0 |
| AA | | | $0 | | | $0 | | | $0 | | | $0 |
| A | | | $0 | | | $0 | | | $0 | | | $0 |
| BBB | | | $0 | | | $0 | | | $0 | | | $0 |
| BB | | | $0 | | | $0 | | | $0 | | | $0 |
| B | | | $0 | | | $0 | | | $0 | | | $0 |
| <B: Defaulted | | | $0 | | | $0 | | | $0 | | | $0 |
| <B: Not Defaulted | | | $0 | | | $0 | | | $0 | | | $0 |
| <B: Default Status Unknown | | | $0 | | | $0 | | | $0 | | | $0 |
| NR | | | $0 | | | $0 | | | $0 | | | $0 |
| **Single Name Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |

**Trading, PE & Other Fair Value Assets Schedule**
IDR-Corporate Credit

**Firm Name**

Effective Date:
Submission Date:

**Table B**
CTRDH148

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

**Indices**
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** |

**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** |

**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** |

**Index Options - Payer**
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** |

**Index Options - Receiver**
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 Assets Schedule** **Firm Name**

IDR-Corporate Credit

**Table C**

**Corporate Credit-Advanced Economies**

CTRDH148 CTRDH149

| **Other / Unspecified** | **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** |

**Corporate Credit-Emerging Markets**

CTRDH149

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

**Table D**

**Single Name Products: detail for issuers with abs(MV) >= $50M**

| **Issuer Name** | **Issuer ticker** | **Rating** | **MV ($MM)** | **Notional ($MM)** | **CS01 ($K/+1 bp)** (if available) | **In Index Products?** (1 for Yes, 0 for No) | **RED Code** (if available) |
|---|---|---|---|---|---|---|---|
| **CTRDH158** | **CTRDLF70** | **CTRDLF86** | **CTRDLF74** | **CTRDLF75** | **CTRDH119** | **CTRDLF66** | **CTRDLF89** |
| | | | | | | | |

**Table E**

**Single Name Products: issuers with abs(MV) < $50M by rating**

CTRDH148 CTRDH149

| | **Long** | | | **Short** | | |
|---|---|---|---|---|---|---|
| **Rating** | **MV ($MM)** | **Notional ($MM)** | **# of obligors** | **MV ($MM)** | **Notional ($MM)** | **# of obligors** |
| **CTRDH150** | **CTRDH151** | **CTRDH154** | **CTRDLF71** | **CTRDH152** | **CTRDH155** | **CTRDLF91** |
| AAA | | | | | | |
| AA | | | | | | |
| A | | | | | | |
| BBB | | | | | | |
| BB | | | | | | |
| B | | | | | | |
| <B: Defaulted | | | | | | |
| <B: Not Defaulted | | | | | | |
| <B: Default Status Unknown | | | | | | |
| NR | | | | | | |

**Trading, PE & Other Fair Value Assets Schedule** **Firm Name**

IDR-Corporate Credit

**Table F - Index Products by Series**

**CDX IG by Series**

| Index Name | Series | CTRDLF64 | Indices | | Tranches | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | CTRDLF92 | | | 3% | | 7% | | 10% | | 15% | | 30% | | 100% | |
| | | | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) |
| CTRDLF65 | CTRDLF90 | | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 |
| CDX IG | | | | | | | | | | | | | | | | |
| CDX IG | | | | | | | | | | | | | | | | |
| CDX IG | | | | | | | | | | | | | | | | |
| : | | | | | | | | | | | | | | | | |

**CDX HY by Series**

| Index Name | Series | CTRDLF64 | Indices | | Tranches | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | CTRDLF92 | | | 10% | | 15% | | 25% | | 35% | | 100% | |
| | | | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) |
| CTRDLF65 | CTRDLF90 | | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 |
| CDX HY | | | | | | | | | | | | | | |
| CDX HY | | | | | | | | | | | | | | |
| CDX HY | | | | | | | | | | | | | | |
| : | | | | | | | | | | | | | | |

**iTraxx Main by Series**

| Index Name | Series | CTRDLF64 | Indices | | Tranches | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | CTRDLF92 | | | 3% | | 6% | | 9% | | 12% | | 22% | | 100% | |
| | | | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) |
| CTRDLF65 | CTRDLF90 | | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 |
| iTraxx Main | | | | | | | | | | | | | | | | |
| iTraxx Main | | | | | | | | | | | | | | | | |
| iTraxx Main | | | | | | | | | | | | | | | | |
| : | | | | | | | | | | | | | | | | |

**iTraxx XO by Series**

| Index Name | Series | CTRDLF64 | Indices | | Tranches | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | CTRDLF92 | | | 10% | | 15% | | 25% | | 35% | | 100% | |
| | | | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) |
| CTRDLF65 | CTRDLF90 | | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 |
| iTraxx XO | | | | | | | | | | | | | | |
| iTraxx XO | | | | | | | | | | | | | | |
| iTraxx XO | | | | | | | | | | | | | | |
| : | | | | | | | | | | | | | | |

**CDX Other, iTraxx Other & Loan by Series**

| Index Type (CDX Other, iTraxx Other or Loan) | Index Name* | Series | CTRDLF64 | Indices | | Tranches | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | CTRDLF92 | | | Equity | | Mezzanine | | Super Senior | |
| | | | | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) |
| CTRDLF65 | CTRDH132 | CTRDLF90 | | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |

*include only indices with gross MV > $100M

**Trading, PE & Other Fair Value Ass**
IDR-Corporate Credit

| | |
|---|---|
| Effective Date: | |
| Submission Date: | |

**Table F - Index Products by Series**

**CDX IG by Series**

| Index Name | Payer Options by spread moneyness in-% (1-strike spread / index spread) | | | | | | | | | | Receiver Options | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | < -400 | | [-400,-200) | | [-200,-100) | | [-100,0) | | >= 0 | | | |
| | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) |
| CTRDLF65 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 |
| CDX IG | | | | | | | | | | | | |
| CDX IG | | | | | | | | | | | | |
| CDX IG | | | | | | | | | | | | |
| : | | | | | | | | | | | | |

**CDX HY by Series**

| Index Name | Payer Options by spread moneyness in-% (1-strike spread / index spread) | | | | | | | | | | Receiver Options | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | < -400 | | [-400,-200) | | [-200,-100) | | [-100,0) | | >= 0 | | | |
| | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) |
| CTRDLF65 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 |
| CDX HY | | | | | | | | | | | | |
| CDX HY | | | | | | | | | | | | |
| CDX HY | | | | | | | | | | | | |
| : | | | | | | | | | | | | |

**iTraxx Main by Series**

| Index Name | Payer Options by spread moneyness in-% (1-strike spread / index spread) | | | | | | | | | | Receiver Options | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | < -400 | | [-400,-200) | | [-200,-100) | | [-100,0) | | >= 0 | | | |
| | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) |
| CTRDLF65 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 |
| iTraxx Main | | | | | | | | | | | | |
| iTraxx Main | | | | | | | | | | | | |
| iTraxx Main | | | | | | | | | | | | |
| : | | | | | | | | | | | | |

**iTraxx XO by Series**

| Index Name | Payer Options by spread moneyness in-% (1-strike spread / index spread) | | | | | | | | | | Receiver Options | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | < -400 | | [-400,-200) | | [-200,-100) | | [-100,0) | | >= 0 | | | |
| | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) |
| CTRDLF65 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 |
| iTraxx XO | | | | | | | | | | | | |
| iTraxx XO | | | | | | | | | | | | |
| iTraxx XO | | | | | | | | | | | | |
| : | | | | | | | | | | | | |

**CDX Other, iTraxx Other & Loan by S**

| Index Type (CDX Other, iTraxx Other or Loan) | Payer Options by spread moneyness in-% (1-strike spread / index spread) | | | | | | | | | | Receiver Options | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | < -400 | | [-400,-200) | | [-200,-100) | | [-100,0) | | >= 0 | | | |
| | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) | MV ($MM) | Notional ($MM) |
| CTRDLF65 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 |
| | | | | | | | | | | | | |
| | | | | | | | | | | | | |
| | | | | | | | | | | | | |
| | | | | | | | | | | | | |

*include only indices with gross MV > $10

**Trading, PE & Other Fair Value Assets Schedule** **Firm Name**

IDR-Corporate Credit

**Table G** **Summary of bespoke positions**

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

**Trading, PE & Other Fair Value Assets Schedule**
IDR-Jump To Default

**Firm Name**

Effective Date:
Submission Date:

| **Issuers to which the reporter has a net long exposure** CTRDH157 | | | | | | **Issuers to which the reporter has a net short exposure** CTRDH157 | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| **Issuer Name** | **Country** | **Industry** | **Rating** | **Recovery Rate** | **JTD ($MM)** | **Issuer Name** | **Country** | **Industry** | **Rating** | **Recovery Rate** | **JTD ($MM)** |
| CTRDH158 | CTRDH159 | CTRDH160 | CTRDH161 | CTRDH162 | CTRDH163 | CTRDH158 | CTRDH159 | CTRDH160 | CTRDH161 | CTRDH162 | CTRDH163 |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | ` | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |

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

**Trading, PE & Other Fair Value Assets Schedule**
Private Equity

**Firm Name**

| | |
|---|---|
| Effective Date | |
| Submission Date | |

| | | | | (A) | | | | | | (B) | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | Investments Reported at FAIR VALUE ($MM) | | | | | | Investments NOT Reported at FAIR VALUE ($MM) | | | | | |
| | | | | CTRDLE99 | | | | | | CTRDLF00 | | | | | |
| **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** |
| CTRDH165 | CTRDH164 | CTRDH166 | | CTRDH167 | | | | | | CTRDH167 | | | | | |
| **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** |

**Trading, PE & Other Fair Value Assets Schedule**
Private Equity

**Firm Name**

| Effective Date |
|---|
| Submission Date |

| | | | | (A) | | | | | | | (B) | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | **Investments Reported at FAIR VALUE ($MM)** | | | | | | | **Investments NOT Reported at FAIR VALUE ($MM)** | | | | | |
| | | | | CTRDLE99 | | | | | | | CTRDLF00 | | | | | |
| **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** |
| 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** (Exclude Affordable Housing PWI) | $0 | $0 | | | | | | | **$0** | | | | | |
| **Real Estate** | | **Affordable Housing PWI** | $0 | $0 | | | | | | | $0 | | | | | |
| **Real Estate** | | **Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | | $0 | $0 | $0 | $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** | **N/A** | **All** (Exclude Affordable Housing PWI) | **$0** | **$0** | | | | | | | **$0** | | | | | |
| **Unfunded Commitments** | **N/A** | **Affordable Housing PWI** | $0 | $0 | | | | | | | **$0** | | | | | |
| **Unfunded Commitments Total** | | | $0 | $0 | $0 | $0 | $0 | $0 | $0 | | $0 | $0 | $0 | $0 | $0 | $0 |

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

**Firm Name**

Effective Date:
Submission Date:

| | | | Fair Value ($MM) | | | | |
|---|---|---|---|---|---|---|---|
| | | | Global | United States | | Non-US | |
| | | | | CTRDH167 | | | |
| **Sector** | **GICS Code** | **Industry Group** | | **Equity** | **Debt** | **Equity** | **Debt** |
| CTRDH165 | CTRDH164 | CTRDH166 | | CTRDH169 | CTRDH170 | CTRDH169 | CTRDH170 |
| **Energy** | **1010** | **Energy** | **$0** | | | | |
| **Materials** | **1510** | **Materials** | **$0** | | | | |
| Industrials | 2010 | Capital Goods | $0 | | | | |
| Industrials | 2020 | Commercial & Professional Services | $0 | | | | |
| Industrials | 2030 | Transportation | $0 | | | | |
| Industrials | 20 | Unspecified | $0 | | | | |
| **Industrials** | **20** | **Total** | **$0** | **$0** | **$0** | **$0** | **$0** |
| Consumer Discretionary | 2510 | Automobiles & Components | $0 | | | | |
| Consumer Discretionary | 2520 | Consumer Durables & Apparel | $0 | | | | |
| Consumer Discretionary | 2530 | Consumer Services | $0 | | | | |
| Consumer Discretionary | 2550 | Retailing | $0 | | | | |
| Consumer Discretionary | 25 | Unspecified | $0 | | | | |
| **Consumer Discretionary** | **25** | **Total** | **$0** | **$0** | **$0** | **$0** | **$0** |
| Consumer Staples | 3010 | Food & Staples Retailing | $0 | | | | |
| Consumer Staples | 3020 | Food, Beverage & Tobacco | $0 | | | | |
| Consumer Staples | 3030 | Household & Personal Products | $0 | | | | |
| Consumer Staples | 30 | Unspecified | $0 | | | | |
| **Consumer Staples** | **30** | **Total** | **$0** | **$0** | **$0** | **$0** | **$0** |
| Health Care | 3510 | Health Care Equipment & Svcs | $0 | | | | |
| Health Care | 3520 | Pharma., Bio. & Life Sciences | $0 | | | | |
| Health Care | 35 | Unspecified | $0 | | | | |
| **Health Care** | **35** | **Total** | **$0** | **$0** | **$0** | **$0** | **$0** |
| Financials (excl Real Estate) | 4010 | Banks | $0 | | | | |
| Financials (excl Real Estate) | 4020 | Diversified Financials | $0 | | | | |
| Financials (excl Real Estate) | 4030 | Insurance | $0 | | | | |
| Financials (excl Real Estate) | | Unspecified | $0 | | | | |
| **Financials (excl Real Estate)** | | **Total** | **$0** | **$0** | **$0** | **$0** | **$0** |

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

**Firm Name**

Effective Date:
Submission Date:

| | | | Fair Value ($MM) | | | | |
|---|---|---|---|---|---|---|---|
| | | | Global | United States | | Non-US | |
| | | | | CTRDH167 | | | |
| **Sector** | **GICS Code** | **Industry Group** | | **Equity** | **Debt** | **Equity** | **Debt** |
| Information Technology | 4510 | Software & Services | $0 | | | | |
| Information Technology | 4520 | Technology Hardware & Equipment | $0 | | | | |
| Information Technology | 4530 | Semicondt. & Semicondt. Equip. | $0 | | | | |
| Information Technology | 45 | Unspecified | $0 | | | | |
| **Information Technology** | **45** | **Total** | **$0** | **$0** | **$0** | **$0** | **$0** |
| Communication Services | 5010 | Telecommunication Services | $0 | | | | |
| Communication Services | 5020 | Media & Entertainment | $0 | | | | |
| Communication Services | 50 | Unspecified | $0 | | | | |
| **Communication Services** | **50** | **Total** | **$0** | **$0** | **$0** | **$0** | **$0** |
| **Utilities** | **5510** | **Utilities** | **$0** | | | | |
| **Real Estate** | **6010** | **Real Estate** | **$0** | | | | |
| Tax Credits | N/A | Section 42 Housing Credits | $0 | | | | |
| Tax Credits | N/A | Section 45 Alternative Energy Investments | $0 | | | | |
| Tax Credits | N/A | Other Tax Credits | $0 | | | | |
| **Tax Credits** | **N/A** | **Total** | **$0** | **$0** | **$0** | **$0** | **$0** |
| BOLI, COLI, and Stable Value Wraps | N/A | BOLI, COLI, and Stable Value Wraps | $0 | | | | |
| Unspecified Sector/Industry | N/A | Other Unspecified Sector/Industry | $0 | | | | |
| **Total** | | | **$0** | **$0** | **$0** | **$0** | **$0** |

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

**Template name:**

Trading, PE & Other Fair Value Assets Schedule

DO NOT C

| Titles | Worksheet |
|---|---|
| Delta ($MM) | Equity Spot-Vol Grid |
| Gamma ($MM / +1%) | Equity Spot-Vol Grid |
| Vega ($MM / +1 vol pt) | Energy |
| DV01 ($K / -1 bp) | Energy |
| CS01 ($K/+1 bp spread widening) | Commodity Spot-Vol Grids |
| CS1% ($K/+1% spread widening) | Commodity Spot-Vol Grids |
| | FX Spot/FX Vega |
| | FX Spot/FX Vega |
| | FX Spot/FX Vega

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

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

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

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

| DataValidation |
| --- |
| Absolute Shift in Vol Pts |
| Relative % change in Volatility |
| Vega ($MM / +1 vol pt) |
| Vega ($MM / +10% Rel) |
| Absolute Shift in Vol Pts |
| Relative % change in Volatility |
| AED |
| AFN |
| ALL |
| AMD |
| ANG |
| AOA |
| ARS |
| AUD |
| AWG |
| AZN |
| BAM |
| BBD |
| BDT |
| BGN |
| BHD |
| BIF |
| BMD |
| BND |
| BOB |
| BRL |
| BRR |
| BSD |
| BWP |
| BYR |
| BZD |
| CAD |
| CHF |
| CLF |
| CLP |
| CNH |
| CNY |
| COP |
| COU |
| CRC |
| CSD |
| CUP |
| CVE |
| CYP |
| CZK |
| DEM |

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

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

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

XPD
XPF
XPT
YER
ZAR
ZMK