

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

Institution Name:

Firm Name

Effective Date:

Date of Data Submission:

Trading, PE & Other Fair Value Assets Schedule

Equity by Geography

Firm Name

Effective date
Submission Date

Trading, PE & Other Fair Value Assets Schedule

Equity by Geography

Firm Name

Effective date
Submission Date

[illegible]

Please select how volatility changes are expressed:

CTRDH045

Relative % change in Volatility

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

CTRDH048

		% CHANGE IN SPOT VALUE								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

Other Equity

Effective Date:

Submission Date:

CTRDH055

[illegible]

Trading, PE & Other Fair Value Assets Schedule

FX Spot Sensitivities

Firm Name

Effective Date:

Submission Date:

<----- Currency1 weakening against Currency2 ----- Currency1 strengthening against Currency2 ----->

\$MM Profit/(Loss) From % Change in Spot Price in Currency1 vs. Currency2

CTRDH060

[illegible][illegible][illegible]

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

CTRDH065

[illegible]

CTRDH070

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

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

SMM P/(L) from a Parallel Move in Rates (bps)											
CTRDH071											
	-200 bps	-100 bps	-50 bps	0 bps	+50 bps	+100 bps	+150 bps	+200 bps	+300 bps	+400 bps	+500 bps

[illegible]

CTRDH070

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

SMM P/(L) from a Parallel Move in Rates (bps)											
CTRDH071											
	-200 bps	-100 bps	-50 bps	0 bps	+50 bps	+100 bps	+150 bps	+200 bps	+300 bps	+400 bps	+500 bps

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

CTRDH077

Expiry CTRDH075
Currency CTRDH076

Select the vega convention being used:

CTRDH072

Normal

Specify the units in which vega is expressed:

CTRDH073

\$MM / +10 bps shift

MATURITY													
1M	3M	6M	9M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	Total
CTRDH074													

[illegible][illegible][illegible]

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

CTRDH077

Select the vega convention being used:

CTRDH072

Normal

Specify the units in which vega is expressed:

CTRDH073

\$MM / +10 bps shift

[illegible][illegible]

US MBS Vega CTRDH078

CTRDH078

[illegible]

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

CTRDH077

Select the vega convention being used:

CTRDH072

Normal

Specify the units in which vega is expressed:

CTRDH073

\$MM / +10 bps shift

[illegible]

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

CTRDH077

Select the vega convention being used:

CTRDH072

Normal

Specify the units in which vega is expressed:

CTRDH073

\$MM / +10 bps shift

[illegible][illegible]

[illegible]

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Delta (\$MM)

CTRDH087

CTRDH086

Spot Maturity

[illegible]

Gamma (\$MM / +1%)

CTRDH088

Total Gamma

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

Vega (\$MM / +1 vol pt)

CTRDH089

Vega (\$MM / +10% Rel)

CTRDH090

Total Vega

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

Effective Date:
Submission Date:

CTRDH087

CTRDH084

\$0

[illegible]**Total Gamma**

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

Vega (\$MM / +10% Rel)

0

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

Trading, PE & Other Fair Value Assets
Energy

Delta (\$MM)

CTRDH087

CTRDH086

Spot Maturity

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

Total Delta

Gamma (\$MM / +1%)

Total Gamma

Vega (\$MM / +1 vol pt)

Vega (\$MM / +10% Rel)

Total Vega

[illegible]

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

[illegible]

Firm Name

CTRDH087

Spot Maturity

Total Delta

Total Gamma

Vega (\$MM / +10% Rel)

Total Vega[illegible]

Effective Date:
Submission Date:

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

Total Delta

Gamma (\$MM / +1%)

Total Gamma

Vega (\$MM / +1 vol pt)

Vega (\$MM / +10% Rel)

Total Vega[illegible][illegible]

Trading, PE & Other Fair Value Assets
Energy

Delta (\$MM)

CTRDH087

CTRDH086

Spot Maturity

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

Total Delta

Gamma (\$MM / +1%)

Total Gamma

Vega (\$MM / +1 vol pt)

Vega (\$MM / +10% Rel)

Total Vega

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

** See FR Y-14Q instructions

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Delta (\$MM)

CTRDH087

CTRDH086

Spot Maturity

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

Gamma (\$MM / +1%)

CTRDH088

Total Gamma

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

Vega (\$MM / +1 vol pt)

CTRDH089

Vega (\$MM / +10% Rel)

CTRDH090

Total Vega

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

BASE METALS

CTRDH083

CTRDH083

**Total
Metals**

CTR DH084

Spot Maturity

[illegible]

CTRDH088

Total Gamma

[illegible]

CTRDH089

CTRDH090

Total Vega

[illegible]

Delta (\$MM)

CTRDH087

CTRDH086

Spot Maturity

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

Gamma (\$MM / +1%)

CTRDH088

Total Gamma

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

Vega (\$MM / +1 vol pt)

CTRDH089

Vega (\$MM / +10% Rel)

CTRDH090

Total Vega

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

Profit/(Loss) from changes in Spot/Vol (\$MM): OIL PRODUCTS

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

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

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

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

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

[illegible]

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

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

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

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

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

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

[illegible]

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

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

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

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

[illegible]

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

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

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

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

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

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

[illegible]

Grand Total	RMBS															
	CTRDH096															
	Non-Agency Prime	Sub-prime	Option ARMS	Other AltA	Unspec Non-Prime	HELOC	RMBS CDO	RMBS CDS	Credit Basket	PrimeX	ABX / TABX	Prime Whole Loans	Non-Prime Whole Loans	European RMBS	Other / Unspecified	RMBS SubTotal
	CTRDH097															

MV* (\$MM)

CTRDH100

Rating CTRDH098

Vintage CTRDH099

Trading, PE & Other Fair Val
Securitized Products

Corporate CDO / CLO			Warehouse		
CTRDH096			CTRDH096		
CLO	Other / Unspecified	Corporate CDO/CLO SubTotal	Total Size	Total Protection	Other / Unspecified
CTRDH097			CTRDH097		

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

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

[illegible]

Trading, PE & Other Fair Val
Securitized Products

[illegible]

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

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

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

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:

Submission Date:

[illegible]

US Commercial Agency Products

CTRDH102

CTRDH103

[illegible]

Non-US Agency Products

CTRDH102

CTRDH410

[illegible]

CTRDH347

Submission Date:

Maturity CTRDH112

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

Munis
CTRDH347

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								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		

CDS

[illegible]

Indices

[illegible]

Munis
CTRDH347

Effective Date:
Submission Date:

MV* (\$MM)	DV01 (\$K / -1 bp)	CS01 (\$K/+1 bp spread widening)
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AAA			
AA			
A			
BBB			
BB			
B			
<B Defaulted			
<B Not Defaulted			
<B Default Status Unknown			
NR			

Other / Unspecified Munis Total	\$0	\$0	\$0
1M			
3M			
6M			
9M			
1Y			
2Y			
3Y			
5Y			
7Y			
10Y			
15Y			
20Y			
30Y			
Other / Unspecified Munis Total	\$0	\$0	\$0

CTRDH115							
	0%	50%	100%	200%			

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

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

[illegible]

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	\$0	\$0	\$0
<B Not Defaulted	\$0	\$0	\$0
<B Default Status Unknown	\$0	\$0	\$0
NR	\$0	\$0	\$0

Grand Total	\$0	\$0	\$0
1M	\$0	\$0	\$0
3M	\$0	\$0	\$0
6M	\$0	\$0	\$0
9M	\$0	\$0	\$0
1Y	\$0	\$0	\$0
2Y	\$0	\$0	\$0
3Y	\$0	\$0	\$0
5Y	\$0	\$0	\$0
7Y	\$0	\$0	\$0
10Y	\$0	\$0	\$0
15Y	\$0	\$0	\$0
20Y	\$0	\$0	\$0
30Y	\$0	\$0	\$0
Grand Total	\$0	\$0	\$0

[illegible][illegible]

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:

Submission Date:

Auction Rate Securities (ARS)
CTRDH347

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

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

CTRDH117CTRDH118CTRDH119

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

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:

Submission Date:

Auction Rate Securities (ARS)
CTRDH347

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

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

Municipal Auction Rate Securities (MARS)

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

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:

Submission Date:

Auction Rate Securities (ARS)
CTRDH347

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

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

Auction Rate Preferred Securities (ARPS)

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

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:

Submission Date:

Auction Rate Securities (ARS)
CTRDH347

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

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

Credit Card Auction Rate Securities (CARS)

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

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:

Submission Date:

Auction Rate Securities (ARS)
CTRDH347

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

MV (\$MM)	DV01 (\$K / -1 bp)	CS01 (\$K/+1 bp spread widening)
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Other / Unspecified Auction Rate Securities

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

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:

Submission Date:

Auction Rate Securities (ARS)
CTRDH347

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

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

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

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

MV* (\$MM)	Notional (\$MM)
CTRDH117	CTRDH120

CS01(\$K/+1 bp spread widening)							
CTRDH119							
Total	CAD	CHF	EUR	GBP	JPY	USD	Other Currencies
	CTRDH121						

Profit/(Loss) in \$K from a Relative (%) Widening in Spreads							
CTRDH115							
0%	50%	100%	200%	300%	400%	500%	
CTRDH113							

Bonds

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

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

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

Loans

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

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

Effective Date:
Submission Date:

Effective Date:
Submission Date:

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

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

[illegible]

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

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

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

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

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

Single Name CDS

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

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

Loan CDS

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

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

Effective Date:
Submission Date:

CTRDH347

Firm Name

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

Covered Bonds

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

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

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

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

Indices

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

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

Effective Date:
Submission Date:

Covered Bonds

[illegible]

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

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112
Index Tranches

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

Index Options

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

CS01(\$K/+1 bp spread widening)							
CTRDH119							
Total	CAD	CHF	EUR	GBP	JPY	USD	Other Currencies
\$0							
\$0							
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\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
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\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

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

Effective Date:
Submission Date:

Index Tranches

[illegible]

CTRDH347

Firm Name

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

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

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

Profit/(Loss) in \$K from a Relative (%) Widening in Spreads								
CTRDH115								
	0%	50%	100%	200%	300%	400%	500%	
1								
2								
3								
4								
5								
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7								
8								
9								
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11								
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68								
69								
70								
71								
72								

Other / Unspecified

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

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

Effective Date:
Submission Date:

Other / Unspecified

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

CTRDH347

Firm Name

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

Bonds

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

[illegible]

TRDH347

Submission Date:

Maturity CTRDH112

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

[illegible]

CTRDH347

Firm Name

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

Loans

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

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

Effective Date:

Submission Date:

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

Loans

[illegible]

CTRDH347

Firm Name

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

Single Name CDS

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

[illegible]

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

Effective Date:

Submission Date:

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

Single Name CDS

[illegible]

Firm Name

[illegible]

TRDH347

Submission Date:

Maturity CTRDH112

Loan CDS

[illegible]

CTRDH347

Firm Name

[illegible]

TRDH347

Submission Date:

Covered Bonds

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

[illegible]

CTRDH347

Firm Name

[illegible]

TRDH347

Submission Date:

Indices

[illegible]

CTRDH347

Firm Name

[illegible]

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

Effective Date:

Submission Date:

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

Index Tranches

[illegible]

CTRDH347

Firm Name

[illegible]

TRDH347

Submission Date:

Maturity CTRDH112

[illegible]

CTRDH347

Firm Name

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

Other / Unspecified

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

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

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

Effective Date:

Submission Date:

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

Other / Unspecified

[illegible]

Trading, PE & Other Fair Value Assets Schedule

Sovereign Credit

Firm Name

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

Effective Date:
Submission Date:

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

Trading, PE & Other Fair Value Assets Schedule

Firm Name

[illegible]

Effective Date:	
Submission Date:	

CTRDH122[illegible][illegible]

Trading, PE & Other Fair Value Assets Schedule

Firm Name

[illegible]

Effective Date:	
Submission Date:	

CTRDH122[illegible][illegible]

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

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

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

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

Positions

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

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

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

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

Positions

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Table A

CTRDH148

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

Corporate Credit-Advanced Economies

Corporate Credit-Emerging Markets

Rating CTRDH150

CTRDH149

CTRDH149

	MV - longs* (\$MM)	MV - shorts* (\$MM)	MV - net* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)	Notional - net (\$MM)
Single name Products	CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156
AAA			\$0			\$0
AA			\$0			\$0
A			\$0			\$0
BBB			\$0			\$0
BB			\$0			\$0
B			\$0			\$0
<B: Defaulted			\$0			\$0
<B: Not Defaulted			\$0			\$0
<B: Default Status Unknown			\$0			\$0
NR			\$0			\$0
Single Name Total	\$0	\$0	\$0	\$0	\$0	\$0

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

Table B

CTRDH148

Index Products: total before decomposition into underlying single name exposures

Index Products	Indices CTRDH149					
	MV - longs* (\$MM)	MV - shorts* (\$MM)	MV - net* (\$MM)	Notional* longs (\$MM)	Notional* shorts (\$MM)	Notional - net (\$MM)
CDX IG CDX HY CDX Other iTraxx Main iTraxx XO iTraxx Other Loan Indices	CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156
			\$0			\$0
			\$0			\$0
			\$0			\$0
			\$0			\$0
			\$0			\$0
			\$0			\$0
			\$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)
CDX IG CDX HY CDX Other iTraxx Main iTraxx XO iTraxx Other Loan Indices	CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156
			\$0			\$0
			\$0			\$0
			\$0			\$0
			\$0			\$0
			\$0			\$0
			\$0			\$0
			\$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

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

MEMORANDUM TABLES (FORMALLY TABLES D THROUGH G) REMOVED & REPLACED WITH NEW TABLES BELOW

Table D

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

CTRDH%%

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)
CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%

Table E

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

CTRDH%%

Rating	Long			Short		
	MV (\$MM)	Notional (\$MM)	# of obligors	MV (\$MM)	Notional (\$MM)	# of obligors
	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%
AAA						
AA						
A						
BBB						
BB						
B						
<B: Defaulted						
<B: Not Defaulted						
<B: Default Status Unknown						
NR						

Table F - Index Products by Series
CTRDH%%

CDX IG by Series
CTRDH%%

Index Name	Series	Indices		Tranches											
		MV (\$MM)	Notional (\$MM)	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)
CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%
CDX IG															
CDX IG															
CDX IG															
:															

CDX HY by Series
CTRDH%%

Index Name	Series	Indices		Tranches									
		MV (\$MM)	Notional (\$MM)	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)
CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%
CDX HY													
CDX HY													
CDX HY													
:													

iTraxx Main by Series
CTRDH%%

Index Name	Series	Indices		Tranches											
		MV (\$MM)	Notional (\$MM)	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)
CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%
iTraxx Main															
iTraxx Main															
iTraxx Main															
:															

iTraxx XO by Series
CTRDH%%

Index Name	Series	Indices		Tranches									
		MV (\$MM)	Notional (\$MM)	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)
CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%
iTraxx XO													
iTraxx XO													
iTraxx XO													
:													

CDX Other, iTraxx Other & Loan by Series
CTRDH%%

Index Type (CDX Other, iTraxx Other or Loan)	Index Name*	Series	Indices		Tranches						
			MV (\$MM)	Notional (\$MM)	Equity		Mezzanine		Super Senior		
					MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	
CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	

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

Table F - Index Products by Series
CTRDH%

CDX IG by Series
CTRDH%

Index Name	Payer Options by spread moneyiness 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)		
CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%
CDX IG												
CDX IG												
CDX IG												
:												

CDX HY by Series
CTRDH%

Index Name	Payer Options by spread moneyiness 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)		
CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%
CDX HY												
CDX HY												
CDX HY												
:												

iTraxx Main by Series
CTRDH%

Index Name	Payer Options by spread moneyiness 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)		
CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%
iTraxx Main												
iTraxx Main												
iTraxx Main												
:												

iTraxx XO by Series
CTRDH%

Index Name	Payer Options by spread moneyiness 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)		
CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%
iTraxx XO												
iTraxx XO												
iTraxx XO												
:												

CDX Other, iTraxx Other & Loan by
CTRDH%

Index Type (CDX Other, iTraxx Other or Loan)	Payer Options by spread moneyiness 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)		
CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%	CTRDH%

*include only indices with gross MV > \$1

Table G
CTRDH%%
Summary of bespoke positions

		Equity		Mezzanine		Super Senior	
		Long	Short	Long	Short	Long	Short
		CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%
CDX IG	Number of bespoke products						
	Average obligor credit spread (bps)						
	Average number of obligors per product						
CDX HY	Number of bespoke products						
	Average obligor credit spread (bps)						
	Average number of obligors per product						
CDX Other	Number of bespoke products						
	Average obligor credit spread (bps)						
	Average number of obligors per product						
iTraxx Main	Number of bespoke products						
	Average obligor credit spread (bps)						
	Average number of obligors per product						
iTraxx XO	Number of bespoke products						
	Average obligor credit spread (bps)						
	Average number of obligors per product						
iTraxx Other	Number of bespoke products						
	Average obligor credit spread (bps)						
	Average number of obligors per product						
Loan Indices	Number of bespoke products						
	Average obligor credit spread (bps)						
	Average number of obligors per product						

IDR-Jump To Default

Firm Name

Submission Date:

[illegible]

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

[illegible]

				(A)						(B)					
				Investments Reported at FAIR VALUE (\$MM)						Investments NOT Reported at FAIR VALUE (\$MM)					
Sector	GICS Code	Industry Group	Total	Global	United States	Western Europe	Other Developed Markets	Emerging Markets	Unspecified Geography	Global	United States	Western Europe	Other Developed Markets	Emerging Markets	Unspecified Geography
Communication Services	5010	Telecommunication Services	\$0	\$0						\$0					
Communication Services	5020	Media & Entertainment	\$0	\$0						\$0					
Communication Services	50	Unspecified	\$0	\$0						\$0					
Communication Services	50	Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Utilities	5510	Utilities	\$0	\$0						\$0					
Real Estate	6010	Real Estate	\$0	\$0						\$0					
Unspecified Sector/Industry	N/A	Minority Interest in Hedge Funds	\$0	\$0						\$0					
Unspecified Sector/Industry	N/A	Fund Seed Capital	\$0	\$0						\$0					
Unspecified Sector/Industry	N/A	Infrastructure Funds	\$0	\$0						\$0					
Unspecified Sector/Industry	N/A	Other Unspecified Sector/Industry	\$0	\$0						\$0					
Unspecified Sector / Industry	N/A	Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Funded Total			\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Unfunded commitments (\$MM)			\$0	\$0						\$0					

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

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

Firm Name

Effective Date:

Submission Date:

			Fair Value (\$MM)				
Sector	GICS Code	Industry Group	Global	United States		Non-US	
				Equity	Debt	Equity	Debt
Information Technology	4510	Software & Services	\$0				
Information Technology	4520	Technology Hardware & Equipment	\$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