

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

Institution Name:

Effective Date:

Date of Data Submission:

Please select how volatility changes are expressed:

Relative % change in Volatility

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

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

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

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

Check: \$0.0000

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

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

Check: \$0.0000

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

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

Check: \$0.0000

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

Region	1Y	2Y	3Y	5Y	7Y	10Y	Unspecified Tenor	Total
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

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

Currency 1	Currency 2	1M	3M	6M	9M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	Total
															\$0.00
															\$0.00
															\$0.00
															\$0.00
															\$0.00
															\$0.00
															\$0.00
															\$0.00
															\$0.00
															\$0.00

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

Select the vega convention being used:

Normal

Specify the units in which vega is expressed:

\$MM / +10 bps shift

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

EUR	EXPIRY	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

GBP	EXPIRY	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

JPY	EXPIRY	1M													0.00
		3M													0.00
		6M													0.00

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

Select the vega convention being used:

Normal

Specify the units in which vega is expressed:

\$MM / +10 bps shift

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

USD

EXPIRY	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

Other Advanced Economies

EXPIRY	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

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

Select the vega convention being used:

Normal

Specify the units in which vega is expressed:

\$MM / +10 bps shift

		MATURITY													
		1M	3M	6M	9M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	Total
Total Emerging Europe															
EXPIRY	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														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														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 ME/N. Africa															
	1M														0.00
	3M														0.00
	6M														0.00

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

Select the vega convention being used:

Normal

Specify the units in which vega is expressed:

\$MM / +10 bps shift

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

Inflation Delta (\$K / +1 bp)

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

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

Delta (\$MM)	CRUDE OIL								
	Brent	Dubai Fateh	Maya	Tapis	WTI	OMAN	Other Sour Crude	Other Sweet Crude	Unspecified Crude
Spot									
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%)

Total Gamma									
-------------	--	--	--	--	--	--	--	--	--

Vega (\$MM / +1 vol pt)

Total Vega									
------------	--	--	--	--	--	--	--	--	--

Delta (\$MM)	OIL PRODUCTS										Total Oil Products
	OTHER OIL PRODUCTS										
	Diesel	Fuel Oil	Heating Oil	Naptha	Ethanol	LPG	Jet Fuel	Gas Oils	Gasoline	Other Oil Products	
Spot											\$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)

Total Vega											0
------------	--	--	--	--	--	--	--	--	--	--	---

Delta (\$MM)	PRECIOUS METALS						BASE METALS											Other / Unspecified Metals	Total Metals
	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		
Spot						\$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%)						0											0		0
Total Gamma						0											0		0
Vega (\$MM / +1 vol pt)						0											0		0
Total Vega						0											0		0

Delta (\$MM)	Cocoa	Coffee	Corn	Cotton	Cattle	Lean Hogs	Livestock	Lumber	Palm Oil	Rapeseed	Soybeans	Soymeal	Soybean Oil	Sugar	Wheat	Other / Unspecified Ags/Softs	Total
Spot																	\$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%)

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

Vega (\$MM / +1 vol pt)

Total Vega																	0
------------	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	---

Delta (\$MM)	S&P GSCI			Other	Diversified	Long/Short	
	Index	DJ-UBS Index	TR/J CRB Index	Diversified	Total	Commodity	Grand Total
				Indices		Indices	
Spot					\$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%)					0		0
Total Gamma					0		0

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

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

Please select how volatility changes are expressed:

Absolute Shift in Vol Pts

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

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

Please select how volatility changes are expressed:

Absolute Shift in Vol Pts

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

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

Please select how volatility changes are expressed:

Absolute Shift in Vol Pts

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

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

Please select how volatility changes are expressed:

Absolute Shift in Vol Pts

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

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

Please select how volatility changes are expressed:

Absolute Shift in Vol Pts

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

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

Please select how volatility changes are expressed:

Absolute Shift in Vol Pts

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

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

Please select how volatility changes are expressed:

Absolute Shift in Vol Pts

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

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

Please select how volatility changes are expressed:

Absolute Shift in Vol Pts

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

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

Please select how volatility changes are expressed:

Absolute Shift in Vol Pts

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

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

Please select how volatility changes are expressed:

Absolute Shift in Vol Pts

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

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

Please select how volatility changes are expressed:

Absolute Shift in Vol Pts

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

Grand Total	RMBS																ABS						
	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	Autos	Credit Cards	Student Loans	Credit ABS CDS	Index Basket	Tranches	
MV* (\$MM)																							
AAA Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006	\$0																						
2006	\$0																						
2007	\$0																						
Post 2007	\$0																						
Unspecified Vintage	\$0																						
AA Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006	\$0																						
2006	\$0																						
2007	\$0																						
Post 2007	\$0																						
Unspecified Vintage	\$0																						
A Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006	\$0																						
2006	\$0																						
2007	\$0																						
Post 2007	\$0																						
Unspecified Vintage	\$0																						
BBB Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006	\$0																						
2006	\$0																						
2007	\$0																						
Post 2007	\$0																						
Unspecified Vintage	\$0																						
BB Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006	\$0																						
2006	\$0																						
2007	\$0																						
Post 2007	\$0																						
Unspecified Vintage	\$0																						
B Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006	\$0																						
2006	\$0																						
2007	\$0																						
Post 2007	\$0																						
Unspecified Vintage	\$0																						
<B Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006	\$0																						
2006	\$0																						
2007	\$0																						
Post 2007	\$0																						
Unspecified Vintage	\$0																						
NR Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006	\$0																						
2006	\$0																						
2007	\$0																						
Post 2007	\$0																						
Unspecified Vintage	\$0																						
Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

			CMBS							Corporate CDO / CLO			Warehouse			
	Other / Unspecified	ABS SubTotal	Cash Non-Agency CMBS	CMBS CDS	CMBS CDO	Credit Basket	Index Tranches	Whole Loans	Other / Unspecified	CMBS SubTotal	CLO	Other / Unspecified	Corporate CDO/CLO SubTotal	Total Size	Total Protection	Other / Unspecified
MV* (\$MM)																
AAA Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006		\$0								\$0			\$0			
2006		\$0								\$0			\$0			
2007		\$0								\$0			\$0			
Post 2007		\$0								\$0			\$0			
Unspecified Vintage		\$0								\$0			\$0			
AA Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006		\$0								\$0			\$0			
2006		\$0								\$0			\$0			
2007		\$0								\$0			\$0			
Post 2007		\$0								\$0			\$0			
Unspecified Vintage		\$0								\$0			\$0			
A Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006		\$0								\$0			\$0			
2006		\$0								\$0			\$0			
2007		\$0								\$0			\$0			
Post 2007		\$0								\$0			\$0			
Unspecified Vintage		\$0								\$0			\$0			
BBB Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006		\$0								\$0			\$0			
2006		\$0								\$0			\$0			
2007		\$0								\$0			\$0			
Post 2007		\$0								\$0			\$0			
Unspecified Vintage		\$0								\$0			\$0			
BB Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006		\$0								\$0			\$0			
2006		\$0								\$0			\$0			
2007		\$0								\$0			\$0			
Post 2007		\$0								\$0			\$0			
Unspecified Vintage		\$0								\$0			\$0			
B Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006		\$0								\$0			\$0			
2006		\$0								\$0			\$0			
2007		\$0								\$0			\$0			
Post 2007		\$0								\$0			\$0			
Unspecified Vintage		\$0								\$0			\$0			
<B Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006		\$0								\$0			\$0			
2006		\$0								\$0			\$0			
2007		\$0								\$0			\$0			
Post 2007		\$0								\$0			\$0			
Unspecified Vintage		\$0								\$0			\$0			
NR Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006		\$0								\$0			\$0			
2006		\$0								\$0			\$0			
2007		\$0								\$0			\$0			
Post 2007		\$0								\$0			\$0			
Unspecified Vintage		\$0								\$0			\$0			
Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

Other / Unspecified	ABS SubTotal	CMBS								Corporate CDO / CLO			Warehouse		
		Cash Non-Agency CMBS	CMBS CDS	CMBS CDO	Credit Basket	Index Tranches	Whole Loans	Other / Unspecified	CMBS SubTotal	CLO	Other / Unspecified	Corporate CDO/CLO SubTotal	Total Size	Total Protection	Other / Unspecified
Notional (\$MM)															
AAA Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006	\$0								\$0			\$0			
2006	\$0								\$0			\$0			
2007	\$0								\$0			\$0			
Post 2007	\$0								\$0			\$0			
Unspecified Vintage	\$0								\$0			\$0			
AA Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	
Pre 2006	\$0								\$0			\$0			
2006	\$0								\$0			\$0			
2007	\$0								\$0			\$0			
Post 2007	\$0								\$0			\$0			
Unspecified Vintage	\$0								\$0			\$0			
A Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	
Pre 2006	\$0								\$0			\$0			
2006	\$0								\$0			\$0			
2007	\$0								\$0			\$0			
Post 2007	\$0								\$0			\$0			
Unspecified Vintage	\$0								\$0			\$0			
BBB Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	
Pre 2006	\$0								\$0			\$0			
2006	\$0								\$0			\$0			
2007	\$0								\$0			\$0			
Post 2007	\$0								\$0			\$0			
Unspecified Vintage	\$0								\$0			\$0			
BB Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	
Pre 2006	\$0								\$0			\$0			
2006	\$0								\$0			\$0			
2007	\$0								\$0			\$0			
Post 2007	\$0								\$0			\$0			
Unspecified Vintage	\$0								\$0			\$0			
B Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	
Pre 2006	\$0								\$0			\$0			
2006	\$0								\$0			\$0			
2007	\$0								\$0			\$0			
Post 2007	\$0								\$0			\$0			
Unspecified Vintage	\$0								\$0			\$0			
<B Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	
Pre 2006	\$0								\$0			\$0			
2006	\$0								\$0			\$0			
2007	\$0								\$0			\$0			
Post 2007	\$0								\$0			\$0			
Unspecified Vintage	\$0								\$0			\$0			
NR Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	
Pre 2006	\$0								\$0			\$0			
2006	\$0								\$0			\$0			
2007	\$0								\$0			\$0			
Post 2007	\$0								\$0			\$0			
Unspecified Vintage	\$0								\$0			\$0			
Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	

	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)													
					0 bps	+1 bps	+10 bps	+50 bps	+100 bps	+200 bps	+300 bps	+400 bps						
US Residential Agency Products																		
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	\$0	\$0	\$0	\$0

US Commercial Agency Products																		
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	\$0	\$0	\$0	\$0

Non-US Agency Products																		
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	\$0	\$0	\$0	\$0

	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)										
				0%	50%	100%	200%				0 bps	+1 bp	+50 bps	+100 bps	+500 bps	+1000 bps					
Bonds																					
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						
Bonds Total	\$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
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				\$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
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

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)						
			0%	50%	100%	200%				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				\$0									\$0	\$0										
NR				\$0									\$0	\$0										
CDS 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
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	\$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				\$0									\$0	\$0										
NR				\$0									\$0	\$0										
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
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	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

	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)										
				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				\$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
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
Grand Total																					
AAA	\$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
A	\$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
BB	\$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
<B	\$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
Grand Total	\$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
3M	\$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
9M	\$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
2Y	\$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
5Y	\$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
10Y	\$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
20Y	\$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
Grand Total	\$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
Auction Rate Securities (ARS)

Firm Name

Effective Date:
Submission Date:

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

Student Loan Auction Rate Securities (SLARS)

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)

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)

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
Auction Rate Securities (ARS)

Firm Name

Effective Date:
Submission Date:

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

Credit Card Auction Rate Securities (CARS)

	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
Auction Rate Securities (ARS)

Firm Name

Effective Date:
Submission Date:

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

Other / Unspecified Auction Rate Securities

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

Trading, PE & Other Fair Value Assets Schedule
 Auction Rate Securities (ARS)

Firm Name

Effective Date:
Submission Date:

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

Grand Total

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

	MV* (\$MM)	Notional (\$MM)	CS01(\$K/+1 bp spread widening)								Profit/(Loss) in \$K from a Relative (%) Widening in Spreads							
			Total	CAD	CHF	EUR	GBP	JPY	USD	Other Currencies	0%	50%	100%	200%	300%	400%	500%	
Bonds																		
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						
Bonds Total	\$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	
Loans																		
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						
Loans Total	\$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	

Effective Date:
Submission Date:

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

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
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

	MV* (\$MM)	Notional (\$MM)	CS01(\$K/+1 bp spread widening)								Profit/(Loss) in \$K from a Relative (%) Widening in Spreads							
			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									\$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	
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	
Loan CDS																		
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						
Loan CDS Total	\$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	

Effective Date:
Submission Date:

Profit/(Loss) in \$K from an Absolute Widening in Spreads (bps)											
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
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

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
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

	MV* (\$MM)	Notional (\$MM)	CS01(\$K/+1 bp spread widening)								Profit/(Loss) in \$K from a Relative (%) Widening in Spreads							
			Total	CAD	CHF	EUR	GBP	JPY	USD	Other Currencies	0%	50%	100%	200%	300%	400%	500%	
Covered Bonds																		
AAA			\$0															
AA			\$0															
A			\$0															
BBB			\$0															
BB			\$0															
B			\$0															
<B: Defaulted			\$0															
<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	\$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	\$0	\$0	\$0	\$0	\$0	
Indices																		
CDX IG (Series 9)			\$0															
CDX IG (On the run)			\$0															
CDX IG (Other Series)			\$0															
CDX HY			\$0															
CDX Other			\$0															
iTraxx Main			\$0															
iTraxx XO			\$0															
iTraxx Other			\$0															
Loan Indices			\$0															
Indices Total	\$0	\$0	\$0	\$0	\$0	\$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	\$0	\$0	\$0	\$0	\$0	

Effective Date:
Submission Date:

Profit/(Loss) in \$K from an Absolute Widening in Spreads (bps)											
	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
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

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
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

	MV* (\$MM)	Notional (\$MM)	CS01(\$K/+1 bp spread widening)							Profit/(Loss) in \$K from a Relative (%) Widening in Spreads							
			Total	CAD	CHF	EUR	GBP	JPY	USD	Other Currencies	0%	50%	100%	200%	300%	400%	500%
Index Tranches																	
CDX IG (Series 9)			\$0														
CDX IG (On the run)			\$0														
CDX IG (Other Series)			\$0														
CDX HY			\$0														
CDX Other			\$0														
iTraxx Main			\$0														
iTraxx XO			\$0														
iTraxx Other			\$0														
Loan Indices			\$0														
Index Tranches Total	\$0	\$0	\$0	\$0	\$0	\$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	\$0	\$0	\$0	\$0	\$0
Index Options																	
CDX IG (Series 9)			\$0														
CDX IG (On the run)			\$0														
CDX IG (Other Series)			\$0														
CDX HY			\$0														
CDX Other			\$0														
iTraxx Main			\$0														
iTraxx XO			\$0														
iTraxx Other			\$0														
Loan Indices			\$0														
Index Options Total	\$0	\$0	\$0	\$0	\$0	\$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	\$0	\$0	\$0	\$0	\$0

Profit/(Loss) in \$K from an Absolute Widening in Spreads (bps)										
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
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

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
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

	MV* (\$MM)	Notional (\$MM)	CS01(\$K/+1 bp spread widening)							Profit/(Loss) in \$K from a Relative (%) Widening in Spreads							
			Total	CAD	CHF	EUR	GBP	JPY	USD	Other Currencies	0%	50%	100%	200%	300%	400%	500%
Other / Unspecified																	
AAA			\$0														
AA			\$0														
A			\$0														
BBB			\$0														
BB			\$0														
B			\$0														
<B: Defaulted			\$0														
<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	\$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	\$0	\$0	\$0	\$0	\$0

Effective Date:
Submission Date:

Profit/(Loss) in \$K from an Absolute Widening in Spreads (bps)											
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
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

Trading, PE & Other Fair Value Assets Schedule

Corporate Credit-Emerging Markets

Firm Name

	MV* (\$MM)	Notional (\$MM)	CS01 (\$K/+1 bp spread widening)	Profit/(Loss) in \$K from a Relative (%) Widening in Spreads								
				0%	50%	100%	200%	300%	400%	500%		
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

Effective Date:
Submission Date:

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

	MV* (\$MM)	Notional (\$MM)	CS01 (\$K/+1 bp spread widening)	Profit/(Loss) in \$K from a Relative (%) Widening in Spreads								
				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

Effective Date:
Submission Date:

Profit/(Loss) in \$K from an Absolute Widening in Spreads (bps)											
	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
 Corporate Credit-Emerging Markets

Firm Name

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

Profit/(Loss) in \$K from a Relative (%) Widening in Spreads							
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	\$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	\$0
\$0							
\$0							
\$0							
\$0							
\$0							
\$0							
\$0							
\$0							
\$0							
\$0							
\$0							
\$0							
\$0							
\$0							
\$0							
\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

Effective Date:
Submission Date:

Profit/(Loss) in \$K from an Absolute Widening in Spreads (bps)											
	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
 Corporate Credit-Emerging Markets

Firm Name

	MV* (\$MM)	Notional (\$MM)	CS01 (\$K/+1 bp spread widening)	Profit/(Loss) in \$K from a Relative (%) Widening in Spreads								
				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

Effective Date:
Submission Date:

Profit/(Loss) in \$K from an Absolute Widening in Spreads (bps)											
	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

Corporate Credit-Emerging Markets

Firm Name

	MV* (\$MM)	Notional (\$MM)	CS01 (\$K/+1 bp spread widening)	Profit/(Loss) in \$K from a Relative (%) Widening in Spreads								
				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

Effective Date:
Submission Date:

Profit/(Loss) in \$K from an Absolute Widening in Spreads (bps)												
	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
 Corporate Credit-Emerging Markets

Firm Name

	MV* (\$MM)	Notional (\$MM)	CS01 (\$K/+1 bp spread widening)	Profit/(Loss) in \$K from a Relative (%) Widening in Spreads									
				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	\$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	\$0

Effective Date:
Submission Date:

Profit/(Loss) in \$K from an Absolute Widening in Spreads (bps)												
	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
 Corporate Credit-Emerging Markets

Firm Name

	MV* (\$MM)	Notional (\$MM)	CS01 (\$K/+1 bp spread widening)	Profit/(Loss) in \$K from a Relative (%) Widening in Spreads									
				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	\$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	\$0

Effective Date:
Submission Date:

Profit/(Loss) in \$K from an Absolute Widening in Spreads (bps)												
	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
 Corporate Credit-Emerging Markets

Firm Name

	MV* (\$MM)	Notional (\$MM)	CS01 (\$K/+1 bp spread widening)	Profit/(Loss) in \$K from a Relative (%) Widening in Spreads									
				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	\$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	\$0

Effective Date:
Submission Date:

Profit/(Loss) in \$K from an Absolute Widening in Spreads (bps)											
	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

Corporate Credit-Emerging Markets

Firm Name

	MV* (\$MM)	Notional (\$MM)	CS01 (\$K/+1 bp spread widening)	Profit/(Loss) in \$K from a Relative (%) Widening in Spreads								
				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

Effective Date:
Submission Date:

Profit/(Loss) in \$K from an Absolute Widening in Spreads (bps)												
	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								
	MV* (\$MM)	Notional (\$MM)	MV* (\$MM)	Notional (\$MM)	CS01 (\$K/+1 bp spread widening)	0%	50%	100%	200%	300%	400%	500%	
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:

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

Trading, PE & Other Fair Value Assets Schedule
Sovereign Credit

Firm Name

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

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

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

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

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

	(A)		(B)		(C)		(D)		Profit/(Loss) in \$K from a Relative (%) Widening in Spreads								
	MV* (\$MM)	Notional (\$MM)	MV* (\$MM)	Notional (\$MM)	CS01 (\$K/+1 bp spread widening)			0%	50%	100%	200%	300%	400%	500%			
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	\$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	\$0	\$0	
Supranationals								\$0									
GLOBAL TOTAL	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	

Effective Date:
 Submission Date:

Profit/(Loss) in \$K from an Absolute Widening in Spreads (bps)											
	0 bps	+1 bp	+50 bps	+100 bps	+500 bps	+1000 bps	+1500 bps	+2000 bps	+3000 bps	+4000 bps	
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
Nigeria	\$0	\$0									
South Africa	\$0	\$0									
Other	\$0	\$0									
Sub-Saharan Africa	\$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

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

Index Products Only			
MV - longs* (\$MM)	MV - shorts* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)
\$0	\$0	\$0	\$0

Positions				
Bespoke Products Only				
	MV - longs* (\$MM)	MV - shorts* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)
Equity				
Mezzanine				
Super Senior				
	\$0	\$0	\$0	\$0

CDX HY	3Y	5Y	7Y	10Y	Other	Total
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)
\$0	\$0	\$0	\$0

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

CDX Other	3Y	5Y	7Y	10Y	Other	Total
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)
\$0	\$0	\$0	\$0

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

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

MV - longs* (\$MM)	MV - shorts* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)
\$0	\$0	\$0	\$0

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

iTraxx XO	3Y	5Y	7Y	10Y	Other	Total
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)
\$0	\$0	\$0	\$0

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

iTraxx Other	3Y	5Y	7Y	10Y	Other	Total
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)
\$0	\$0	\$0	\$0

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

Loan Indices	3Y	5Y	7Y	10Y	Other	Total
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)
\$0	\$0	\$0	\$0

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

Table A Single name products (bonds, loans, single name CDS) without decomposition into single name equivalents
Corporate Credit-Advanced Economies

Single name Products	MV - longs* (\$MM)	MV - shorts* (\$MM)	MV - net* (\$MM)	Notional* longs (\$MM)	Notional* shorts (\$MM)	Notional - net (\$MM)
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

Corporate Credit-Emerging Markets

MV - longs* (\$MM)	MV - shorts* (\$MM)	MV - net* (\$MM)	Notional* longs (\$MM)	Notional* shorts (\$MM)	Notional - net (\$MM)
		\$0			\$0
		\$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 Index Products: Total before decomposition into underlying single name exposures

Index Products	Indices						Index Tranches					
	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)
CDX IG			\$0			\$0			\$0			\$0
CDX HY			\$0			\$0			\$0			\$0
CDX Other			\$0			\$0			\$0			\$0
iTraxx Main			\$0			\$0			\$0			\$0
iTraxx XO			\$0			\$0			\$0			\$0
iTraxx Other			\$0			\$0			\$0			\$0
Loan Indices			\$0			\$0			\$0			\$0
Index Products Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

Table B

Effective Date:
Submission Date:

Index Options

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

Bespoke

MV - longs* (\$MM)	MV - shorts* (\$MM)	MV - net* (\$MM)	Notional* longs (\$MM)	Notional* shorts (\$MM)	Notional - net (\$MM)
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
\$0	\$0	\$0	\$0	\$0	\$0

IR-Corporate Credit

Memorandum

Single name products (bonds, loans, single name CDS) and underlying equivalent single name exposures from decomposition of non-traded

Table E

Corporate Credit-Advanced Economies

Corporate Credit-Emerging Markets

Single name exposures and unbundled indices	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)
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
Unbundled Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

MR-Corporate Credit

Memorandum

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

Table F

Indices

Index Tranches

Index Products that were not unbundled	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)
CDX IG			\$0			\$0			\$0			\$0
CDX HY			\$0			\$0			\$0			\$0
CDX Other			\$0			\$0			\$0			\$0
iTraxx Main			\$0			\$0			\$0			\$0
iTraxx XO			\$0			\$0			\$0			\$0
iTraxx Other			\$0			\$0			\$0			\$0
Loan Indices			\$0			\$0			\$0			\$0
Index Products Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

Rating, PE & Other Fair Value Asses

MR-Corporate Credit

Memorandum

as of []

Effective Date:
Submission Date:

Table F

Index Options

Index Products that were not unbundled	MV - longs* (\$MM)	MV - shorts* (\$MM)	MV - net* (\$MM)	Notional* longs (\$MM)	Notional* shorts (\$MM)	Notional - net (\$MM)
CDX IG			\$0			\$0
CDX HY			\$0			\$0
CDX Other			\$0			\$0
iTraxx Main			\$0			\$0
iTraxx XO			\$0			\$0
iTraxx Other			\$0			\$0
Loan Indices			\$0			\$0
Index Products Total	\$0	\$0	\$0	\$0	\$0	\$0

Bespoke

MV - longs* (\$MM)	MV - shorts* (\$MM)	MV - net* (\$MM)	Notional* longs (\$MM)	Notional* shorts (\$MM)	Notional - net (\$MM)
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
\$0	\$0	\$0	\$0	\$0	\$0

Rating, PE & Other Fair Value Assets Schedule

Firm Name

IR-Corporate Credit

Memorandum

Remaining Other Products reported in the Table C that were not decomposed into equivalent single name exposures (i.e. not included in Table G)

Table G

Corporate Credit-Advanced Economies

Corporate Credit-Emerging Markets

Other / Unspecified that were not unbundled	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)
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
Other Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

Issuers to which the reporter has a net long exposure						Issuers to which the reporter has a net short exposure					
Issuer Name	Country	Industry	Rating	Recovery Rate	JTD (\$MM)	Issuer Name	Country	Industry	Rating	Recovery Rate	JTD (\$MM)

Trading, PE & Other Fair Value Assets Schedule
Private Equity

Firm Name

Effective Date:
Submission Date:

Sector	GICS Code	Industry Group	Carry Value (\$MM)					
			Global	United States	Western Europe	Other Developed Markets	Emerging Markets	Unspecified Geography
Energy	1010	Energy	\$0					
Materials	1510	Materials	\$0					
Industrials	2010	Capital Goods	\$0					
Industrials	2020	Commercial Services & Supplies	\$0					
Industrials	2030	Transportation	\$0					
Industrials	20	Unspecified	\$0					
Industrials	20	Total	\$0	\$0	\$0	\$0	\$0	\$0
Consumer Discretionary	2510	Automobiles & Components	\$0					
Consumer Discretionary	2520	Consumer Durables & Apparel	\$0					
Consumer Discretionary	2530	Consumer Services	\$0					
Consumer Discretionary	2540	Media	\$0					
Consumer Discretionary	2550	Retailing	\$0					
Consumer Discretionary	25	Unspecified	\$0					
Consumer Discretionary	25	Total	\$0	\$0	\$0	\$0	\$0	\$0
Consumer Staples	3010	Food & Staples Retailing	\$0					
Consumer Staples	3020	Food, Beverage & Tobacco	\$0					
Consumer Staples	3030	Household & Personal Products	\$0					
Consumer Staples	30	Unspecified	\$0					
Consumer Staples	30	Total	\$0	\$0	\$0	\$0	\$0	\$0
Health Care	3510	Health Care Equipment & Svcs	\$0					
Health Care	3520	Pharma., Bio. & Life Sciences	\$0					
Health Care	35	Unspecified	\$0					
Health Care	35	Total	\$0	\$0	\$0	\$0	\$0	\$0
Financials (excl Real Estate)	4010	Banks	\$0					
Financials (excl Real Estate)	4020	Diversified Financials	\$0					
Financials (excl Real Estate)	4030	Insurance	\$0					
Financials (excl Real Estate)		Unspecified	\$0					
Financials (excl Real Estate)		Total	\$0	\$0	\$0	\$0	\$0	\$0

Trading, PE & Other Fair Value Assets Schedule
Private Equity

Firm Name

Effective Date:
Submission Date:

Sector	GICS Code	Industry Group	Carry Value (\$MM)					
			Global	United States	Western Europe	Other Developed Markets	Emerging Markets	Unspecified Geography
Real Estate	4040	Core/Existing: Office	\$0					
Real Estate	4040	Core/Existing: Retail	\$0					
Real Estate	4040	Core/Existing: Multi-Family	\$0					
Real Estate	4040	Core/Existing: Hotel	\$0					
Real Estate	4040	Core/Existing: Other	\$0					
Real Estate	4040	Opportunistic / Development	\$0					
Real Estate	4040	Unspecified	\$0					
Real Estate	4040	Total	\$0	\$0	\$0	\$0	\$0	\$0
Information Technology	4510	Software & Services	\$0					
Information Technology	4520	Technology Hardware & Equipment	\$0					
Information Technology	4530	Semicondt. & Semicondt. Equip.	\$0					
Information Technology	45	Unspecified	\$0					
Information Technology	45	Total	\$0	\$0	\$0	\$0	\$0	\$0
Telecommunication	5010	Telecommunication Services	\$0					
Utilities	5510	Utilities	\$0					
Unspecified Sector/Industry	N/A	Minority Interest in Hedge Funds	\$0					
Unspecified Sector/Industry	N/A	Fund Seed Capital	\$0					
Unspecified Sector/Industry	N/A	Infrastructure Funds	\$0					
Unspecified Sector/Industry	N/A	Other Unspecified Sector/Industry	\$0					
Unspecified Sector / Industry	N/A	Total	\$0	\$0	\$0	\$0	\$0	\$0
Funded Total			\$0	\$0	\$0	\$0	\$0	\$0
Unfunded commitments (\$MM)			\$0					

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

Firm Name

Effective Date:
Submission Date:

Sector	GICS Code	Industry Group	Fair Value (\$MM)				
			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 Services & Supplies	\$0				
Industrials	2030	Transportation	\$0				
Industrials	20	Unspecified	\$0				
Industrials	20	Total	\$0	\$0	\$0	\$0	\$0
Consumer Discretionary	2510	Automobiles & Components	\$0				
Consumer Discretionary	2520	Consumer Durables & Apparel	\$0				
Consumer Discretionary	2530	Consumer Services	\$0				
Consumer Discretionary	2540	Media	\$0				
Consumer Discretionary	2550	Retailing	\$0				
Consumer Discretionary	25	Unspecified	\$0				
Consumer Discretionary	25	Total	\$0	\$0	\$0	\$0	\$0
Consumer Staples	3010	Food & Staples Retailing	\$0				
Consumer Staples	3020	Food, Beverage & Tobacco	\$0				
Consumer Staples	3030	Household & Personal Products	\$0				
Consumer Staples	30	Unspecified	\$0				
Consumer Staples	30	Total	\$0	\$0	\$0	\$0	\$0
Health Care	3510	Health Care Equipment & Svcs	\$0				
Health Care	3520	Pharma., Bio. & Life Sciences	\$0				
Health Care	35	Unspecified	\$0				
Health Care	35	Total	\$0	\$0	\$0	\$0	\$0
Financials (excl Real Estate)	4010	Banks	\$0				
Financials (excl Real Estate)	4020	Diversified Financials	\$0				
Financials (excl Real Estate)	4030	Insurance	\$0				
Financials (excl Real Estate)		Unspecified	\$0				
Financials (excl Real Estate)		Total	\$0	\$0	\$0	\$0	\$0

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

Firm Name

Effective Date:
Submission Date:

Sector	GICS Code	Industry Group	Fair Value (\$MM)				
			Global	United States		Non-US	
				Equity	Debt	Equity	Debt
Real Estate	4040	Core/Existing: Office	\$0				
Real Estate	4040	Core/Existing: Retail	\$0				
Real Estate	4040	Core/Existing: Multi-Family	\$0				
Real Estate	4040	Core/Existing: Hotel	\$0				
Real Estate	4040	Core/Existing: Other	\$0				
Real Estate	4040	Opportunistic / Development	\$0				
Real Estate	4040	Unspecified	\$0				
Real Estate	4040	Total	\$0	\$0	\$0	\$0	\$0
Information Technology	4510	Software & Services	\$0				
Information Technology	4520	Technology Hardware & Equipment	\$0				
Information Technology	4530	Semicondt. & Semicondt. Equip.	\$0				
Information Technology	45	Unspecified	\$0				
Information Technology	45	Total	\$0	\$0	\$0	\$0	\$0
Telecommunication	5010	Telecommunication Services	\$0				
Utilities	5510	Utilities	\$0				
Tax Credits	N/A	Section 42 Housing Credits	\$0				
Tax Credits	N/A	Section 45 Alternative Energy Investments	\$0				
Tax Credits	N/A	Other Tax Credits	\$0				
Tax Credits	N/A	Total	\$0	\$0	\$0	\$0	\$0
BOLI, COLI, and Stable Value Wraps	N/A	BOLI, COLI, and Stable Value Wraps	\$0				
Unspecified Sector/Industry	N/A	Other Unspecified Sector/Industry	\$0				
Total			\$0	\$0	\$0	\$0	\$0