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:

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

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

Firm Name

Effective date:
Submission Date:

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

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

Firm Name

Effective Date:
Submission Date:

Please select how volatility changes are expressed: CTRDH045 Relative % change in Volatility

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

CTRDH048

		% CHANGE IN SPOT VALUE								Vega post vol shock (at 0 spot shock) ($MM / +1% relative)
			-50%	-40%	-35%	-30%	-20%	0%		
CTRDH047		CTRDH046								CTRDH411
% CHANGE IN VOL										
	0%							$0		
	15%									
	30%									
	60%									

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

CTRDH050							
						Check:	$0.0000

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

CTRDH051							
						Check:	$0.0000

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

CTRDH049							
						Check:	$0.0000

Trading, PE & Other Fair Value Assets Schedule
Other Equity

Firm Name

Effective Date:
Submission Date:

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

CTRDH055

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

Trading, PE & Other Fair Value Assets Schedule
FX Spot Sensitivities

Firm Name

Effective Date:
Submission Date:

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

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

Trading, PE & Other Fair Value Assets Schedule
FX Vega

Firm Name

Effective Date:
Submission Date:

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

CTRDH065

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

Trading, PE & Other Fair Value Assets Schedule
Rates DV01

Firm Name

Effective Date:
Submission Date:

DV01 ($K / -1 bp)

CTRDH070
Currency CTRDH068
Category CTRDH069

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

Trading, PE & Other Fair Value Assets Schedule
Rates DV01

Firm Name

Effective Date:
Submission Date:

DV01 ($K / -1 bp)
CTRDH070

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

Trading, PE & Other Fair Value Assets Schedule
Rates DV01

Firm Name

Effective Date:
Submission Date:

DV01 ($K / -1 bp)
CTRDH070

	MATURITY													
	1M	3M	6M	9M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	Total
NOK Directional Risks														
Governments														0.00
Agencies														0.00
Municipals														0.00
Swaps / Discounting Curve														0.00
Instruments shocked by MV**														0.00
Other														0.00
Total Directional	0	0	0	0	0	0	0	0	0	0	0	0	0	0
NOK Basis Risks (Do not include the swap/discounting curve specified above)														
OIS Basis														0.00
1m Basis														0.00
3m Basis														0.00
6m Basis														0.00
12m Basis														0.00
Other Basis														0.00
NZD Directional Risks														
Governments														0.00
Agencies														0.00
Municipals														0.00
Swaps / Discounting Curve														0.00
Instruments shocked by MV**														0.00
Other														0.00
Total Directional	0	0	0	0	0	0	0	0	0	0	0	0	0	0
NZD Basis Risks (Do not include the swap/discounting curve specified above)														
OIS Basis														0.00
1m Basis														0.00
3m Basis														0.00
6m Basis														0.00
12m Basis														0.00
Other Basis														0.00
SEK Directional Risks														
Governments														0.00
Agencies														0.00
Municipals														0.00
Swaps / Discounting Curve														0.00
Instruments shocked by MV**														0.00
Other														0.00
Total Directional	0	0	0	0	0	0	0	0	0	0	0	0	0	0
SEK Basis Risks (Do not include the swap/discounting curve specified above)														
OIS Basis														0.00
1m Basis														0.00
3m Basis														0.00
6m Basis														0.00
12m Basis														0.00
Other Basis														0.00
USD Directional Risks														
Governments														0.00
Agencies														0.00
Municipals														0.00
Swaps / Discounting Curve														0.00
Instruments shocked by MV**														0.00
Other														0.00
Total Directional	0	0	0	0	0	0	0	0	0	0	0	0	0	0
USD Basis Risks (Do not include the swap/discounting curve specified above)														
Prime Basis														0.00
CP Basis														0.00
OIS Basis														0.00
1m Basis														0.00
3m Basis														0.00
6m Basis														0.00
12m Basis														0.00
Other Basis														0.00
CTRDH052														
Muni SIFMA/Libor Basis ($K per 1% abs increase in Muni SIFMA / Libor Ratio)														0.00

$MM P/(L) from a Parallel Move in Rates (bps)
CTRDH071

	-200 bps	-100 bps	-50 bps	0 bps	+50 bps	+100 bps	+150 bps	+200 bps	+300 bps	+400 bps	+500 bps
NOK Directional Risks											
Governments				$0							
Agencies				$0							
Municipals				$0							
Swaps / Discounting Curve				$0							
Instruments shocked by MV**											
Other				$0							
Total Directional	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
NZD Directional Risks											
Governments				$0							
Agencies				$0							
Municipals				$0							
Swaps / Discounting Curve				$0							
Instruments shocked by MV**											
Other				$0							
Total Directional	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
SEK Directional Risks											
Governments				$0							
Agencies				$0							
Municipals				$0							
Swaps / Discounting Curve				$0							
Instruments shocked by MV**											
Other				$0							
Total Directional	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
USD Directional Risks											
Governments				$0							
Agencies				$0							
Municipals				$0							
Swaps / Discounting Curve				$0							
Instruments shocked by MV**											
Other				$0							
Total Directional	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0

Trading, PE & Other Fair Value Assets Schedule
Rates DV01

Firm Name

Effective Date:
Submission Date:

DV01 ($K / -1 bp)

CTRDH070
CTRDH070

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

Trading, PE & Other Fair Value Assets Schedule
Rates Vega

Firm Name

Effective Date:	
Submission Date:	

Select the vega convention being used:	CTRDH072	Normal
Specify the units in which vega is expressed:	CTRDH073	$MM / +10 bps shift

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

CTRDH077

Expiry CTRDH075
Currency CTRDH076

CTRDH074

AUD

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

EUR

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

GBP

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

Trading, PE & Other Fair Value Assets Schedule
Rates Vega

Firm Name

Effective Date:
Submission Date:

Select the vega convention being used: CTRDH072 — Normal
Specify the units in which vega is expressed: CTRDH073 — $MM / +10 bps shift

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

CTRDH077

JPY

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

USD

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

US MBS Vega CTRDH078

Other Advanced Economies

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

Trading, PE & Other Fair Value Assets Schedule
Rates Vega

Firm Name

Effective Date:
Submission Date:

Select the vega convention being used: CTRDH072 — Normal
Specify the units in which vega is expressed: CTRDH073 — $MM / +10 bps shift

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

CTRDH077

Total Emerging Europe

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

Total Latam & Caribbean

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

Total Asia Ex-Japan

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

Trading, PE & Other Fair Value Assets Schedule
Rates Vega

Firm Name

Effective Date:	
Submission Date:	

Select the vega convention being used:	CTRDH072	Normal
Specify the units in which vega is expressed:	CTRDH073	$MM / +10 bps shift

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

CTRDH077

Total ME/N. Africa

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

Total Sub-Saharan Africa

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

Trading, PE & Other Fair Value Assets Schedule
Other Rates

Firm Name

Effective Date:
Submission Date:

Inflation Delta ($K / +1 bp)

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

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

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

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

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

Energy

Delta ($MM)

CTRDH087

CTRDH086

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

Gamma ($MM / +1%)

CTRDH088

Total Gamma										

Vega ($MM / +1 vol pt)

CTRDH089

Vega ($MM / +10% Rel)

CTRDH090

Total Vega										

Trading, PE & Other Fair Value Asse
Energy

Effective Date:	
Submission Date:	

	OIL PRODUCTS										
	CTRDH083										
	OTHER OIL PRODUCTS										
Delta ($MM)	**Diesel**	**Fuel Oil**	**Heating Oil**	**Naptha**	**Ethanol**	**LPG**	**Jet Fuel**	**Gas Oils**	**Gasoline**	**Other Oil Products**	**Total Oil Products**
CTRDH087											
CTRDH086		CTRDH084									
Spot Maturity											$0
Month 1											$0
Month 2											$0
Month 3											$0
Month 4											$0
Month 5											$0
Month 6											$0
Month 7											$0
Month 8											$0
Month 9											$0
Month 10											$0
Month 11											$0
Month 12											$0
Month 13											$0
Month 14											$0
Month 15											$0
Month 16											$0
Month 17											$0
Month 18											$0
Month 19											$0
Month 20											$0
Month 21											$0
Month 22											$0
Month 23											$0
Month 24											$0
Year 3											$0
Year 4											$0
Year 5											$0
Year 6											$0
Year 7											$0
Year 8											$0
Year 9											$0
Year 10-14											$0
Year 15-19											$0
Year 20+											$0
Total Delta	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0

Gamma ($MM / +1%)

Total Gamma											0

Vega ($MM / +1 vol pt)
Vega ($MM / +10% Rel)

Total Vega											0

Trading, PE & Other Fair Value Asse
Energy

Delta ($MM)

CTRDH087

CTRDH086

	NATURAL GAS															
	CTRDH083															
	US							Europe								
	Gulf Coast	MidCont	NE	Rockies	West	NYMEX	Other US	UK	Belgium	Dutch	French	German	Other Europe	Canada	Other Regions	Total NatGas
	CTRDH084															
Spot Maturity																$0
Month 1																$0
Month 2																$0
Month 3																$0
Month 4																$0
Month 5																$0
Month 6																$0
Month 7																$0
Month 8																$0
Month 9																$0
Month 10																$0
Month 11																$0
Month 12																$0
Month 13																$0
Month 14																$0
Month 15																$0
Month 16																$0
Month 17																$0
Month 18																$0
Month 19																$0
Month 20																$0
Month 21																$0
Month 22																$0
Month 23																$0
Month 24																$0
Year 3																$0
Year 4																$0
Year 5																$0
Year 6																$0
Year 7																$0
Year 8																$0
Year 9																$0
Year 10-14																$0
Year 15-19																$0
Year 20+																$0
Total Delta	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0

Gamma ($MM / +1%)

Total Gamma																0

Vega ($MM / +1 vol pt)

Vega ($MM / +10% Rel)

Total Vega																0

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

Energy

Delta ($MM)

CTRDH087

CTRDH086

	POWER														
	CTRDH083														
	US						Europe								
	Ercot	Midwest	North East	NYISO	West	Other US	Nordpool	Benelux	UK	Germany	France	Italy	Other Europe	Other Regions	Total Power
	CTRDH084														
Spot Maturity															$0
Month 1															$0
Month 2															$0
Month 3															$0
Month 4															$0
Month 5															$0
Month 6															$0
Month 7															$0
Month 8															$0
Month 9															$0
Month 10															$0
Month 11															$0
Month 12															$0
Month 13															$0
Month 14															$0
Month 15															$0
Month 16															$0
Month 17															$0
Month 18															$0
Month 19															$0
Month 20															$0
Month 21															$0
Month 22															$0
Month 23															$0
Month 24															$0
Year 3															$0
Year 4															$0
Year 5															$0
Year 6															$0
Year 7															$0
Year 8															$0
Year 9															$0
Year 10-14															$0
Year 15-19															$0
Year 20+															$0
Total Delta	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0

Gamma ($MM / +1%)

Total Gamma															0

Vega ($MM / +1 vol pt)

Vega ($MM / +10% Rel)

Total Vega															0

Trading, PE & Other Fair Value Asse
Energy

Effective Date:
Submission Date:

Delta ($MM)

CTRDH087

	OTHER ENERGY CTRDH083													
	Emissions				Coal				Dry Freight					Total Energy
	EUA/ETS	CER	VER	Other	ARA /API2	Richards Bay / API4	Indonesia	Other Regions	Baltic Dry Index	Other Freight	Structured Products	Other / Unspecified Energy	Total Other Energy	
CTRDH086	CTRDH084													
Spot Maturity													$0	$0
Month 1													$0	$0
Month 2													$0	$0
Month 3													$0	$0
Month 4													$0	$0
Month 5													$0	$0
Month 6													$0	$0
Month 7													$0	$0
Month 8													$0	$0
Month 9													$0	$0
Month 10													$0	$0
Month 11													$0	$0
Month 12													$0	$0
Month 13													$0	$0
Month 14													$0	$0
Month 15													$0	$0
Month 16													$0	$0
Month 17													$0	$0
Month 18													$0	$0
Month 19													$0	$0
Month 20													$0	$0
Month 21													$0	$0
Month 22													$0	$0
Month 23													$0	$0
Month 24													$0	$0
Year 3													$0	$0
Year 4													$0	$0
Year 5													$0	$0
Year 6													$0	$0
Year 7													$0	$0
Year 8													$0	$0
Year 9													$0	$0
Year 10-14													$0	$0
Year 15-19													$0	$0
Year 20+													$0	$0
Total Delta	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0

Gamma ($MM / +1%)

Total Gamma													0	0

Vega ($MM / +1 vol pt)

Vega ($MM / +10% Rel)

Total Vega													0	0

Trading, PE & Other Fair Value Asse
Energy

Delta ($MM)

CTRDH087

CTRDH086	INFORMATIONAL**			
	CTRDH083			
	Heat Rate Options		Tolling Agreements	
	Gas Component	Power Component	Gas Component	Power Component
Spot Maturity	CTRDH084			
Month 1				
Month 2				
Month 3				
Month 4				
Month 5				
Month 6				
Month 7				
Month 8				
Month 9				
Month 10				
Month 11				
Month 12				
Month 13				
Month 14				
Month 15				
Month 16				
Month 17				
Month 18				
Month 19				
Month 20				
Month 21				
Month 22				
Month 23				
Month 24				
Year 3				
Year 4				
Year 5				
Year 6				
Year 7				
Year 8				
Year 9				
Year 10-14				
Year 15-19				
Year 20+				
Total Delta	**$0**	**$0**	**$0**	**$0**

** See FR Y-14Q instructions

Gamma ($MM / +1%)

Total Gamma				

Vega ($MM / +1 vol pt)

Vega ($MM / +10% Rel)

Total Vega				

Trading, PE & Other Fair Value Assets Schedule
Metals

Firm Name

Effective Date:
Submission Date:

Delta ($MM)

CTRDH087

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

Gamma ($MM / +1%)

CTRDH088

Total Gamma						0											0		0

Vega ($MM / +1 vol pt)

CTRDH089

Vega ($MM / +10% Rel)

CTRDH090

Total Vega						0											0		0

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

Firm Name

Effective Date:
Submission Date:

Delta ($MM)

CTRDH087	Cocoa	Coffee	Corn	Cotton	Cattle	Lean Hogs	Livestock	Lumber	Palm Oil	Rapeseed	Soybeans	Soymeal	Soybean Oil	Sugar	Wheat	Other / Unspecified Ags/Softs	Total
CTRDH086									CTRDH084								
Spot Maturity																	$0
Month 1																	$0
Month 2																	$0
Month 3																	$0
Month 4																	$0
Month 5																	$0
Month 6																	$0
Month 7																	$0
Month 8																	$0
Month 9																	$0
Month 10																	$0
Month 11																	$0
Month 12																	$0
Month 13																	$0
Month 14																	$0
Month 15																	$0
Month 16																	$0
Month 17																	$0
Month 18																	$0
Month 19																	$0
Month 20																	$0
Month 21																	$0
Month 22																	$0
Month 23																	$0
Month 24																	$0
Year 3																	$0
Year 4																	$0
Year 5																	$0
Year 6																	$0
Year 7																	$0
Year 8																	$0
Year 9																	$0
Year 10-14																	$0
Year 15-19																	$0
Year 20+																	$0
Total Delta	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0

Gamma ($MM / +1%)

CTRDH088

Total Gamma																	0

Vega ($MM / +1 vol pt)

CTRDH089

Vega ($MM / +10% Rel)

CTRDH090

Total Vega																	0

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

Firm Name

Effective Date:
Submission Date:

Delta ($MM)

CTRDH087

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

Gamma ($MM / +1%)

CTRDH088

Total Gamma						0		0

Vega ($MM / +1 vol pt)

CTRDH089

Vega ($MM / +10% Rel)

CTRDH090

Total Vega						0		0

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

Firm Name

Effective Date:
Submission Date:

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

CTRDH094

CTRDH095

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

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

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

CTRDH094

CTRDH095

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

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

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

CTRDH094

CTRDH095

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

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

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

Firm Name

Effective Date:
Submission Date:

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

CTRDH094

CTRDH095

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

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

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

CTRDH094

CTRDH095

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

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

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

CTRDH094

CTRDH095

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

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

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

Firm Name

Effective Date:
Submission Date:

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

CTRDH094

CTRDH095

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

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

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

CTRDH094

CTRDH095

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

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

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

Firm Name

Effective Date:
Submission Date:

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

CTRDH094

CTRDH095

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

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

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

CTRDH094

CTRDH095

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

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

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

CTRDH094

CTRDH095

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

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

Trading, PE & Other Fair Value Assets Schedule
Securitized Products

Firm Name

	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
MV* ($MM)																	
CTRDH100										CTRDH097							
Rating CTRDH098																	
Vintage CTRDH099																	
AAA Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Pre 2006	$0																$0
2006	$0																$0
2007	$0																$0
Post 2007	$0																$0
Unspecified Vintage	$0																$0
AA Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Pre 2006	$0																$0
2006	$0																$0
2007	$0																$0
Post 2007	$0																$0
Unspecified Vintage	$0																$0
A Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Pre 2006	$0																$0
2006	$0																$0
2007	$0																$0
Post 2007	$0																$0
Unspecified Vintage	$0																$0
BBB Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Pre 2006	$0																$0
2006	$0																$0
2007	$0																$0
Post 2007	$0																$0
Unspecified Vintage	$0																$0
BB Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Pre 2006	$0																$0
2006	$0																$0
2007	$0																$0
Post 2007	$0																$0
Unspecified Vintage	$0																$0
B Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Pre 2006	$0																$0
2006	$0																$0
2007	$0																$0
Post 2007	$0																$0
Unspecified Vintage	$0																$0
<B Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Pre 2006	$0																$0
2006	$0																$0
2007	$0																$0
Post 2007	$0																$0
Unspecified Vintage	$0																$0
NR Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Pre 2006	$0																$0
2006	$0																$0
2007	$0																$0
Post 2007	$0																$0
Unspecified Vintage	$0																$0
Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0

Trading, PE & Other Fair Val
Securitized Products

	ABS								CMBS							
	CTRDH096								CTRDH096							
	Autos	Credit Cards	Student Loans	ABS CDS	Credit Basket	Index Tranches	Other / Unspecified	ABS SubTotal	Cash Non-Agency CMBS	CMBS CDS	CMBS CDO	Credit Basket	Index Tranches	Whole Loans	Other / Unspecified	CMBS SubTotal
MV* ($MM)																
CTRDH100					CTRDH097								CTRDH097			
Rating CTRDH098																
Vintage CTRDH099																
AAA Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Pre 2006								$0								$0
2006								$0								$0
2007								$0								$0
Post 2007								$0								$0
Unspecified Vintage								$0								$0
AA Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Pre 2006								$0								$0
2006								$0								$0
2007								$0								$0
Post 2007								$0								$0
Unspecified Vintage								$0								$0
A Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Pre 2006								$0								$0
2006								$0								$0
2007								$0								$0
Post 2007								$0								$0
Unspecified Vintage								$0								$0
BBB Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Pre 2006								$0								$0
2006								$0								$0
2007								$0								$0
Post 2007								$0								$0
Unspecified Vintage								$0								$0
BB Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Pre 2006								$0								$0
2006								$0								$0
2007								$0								$0
Post 2007								$0								$0
Unspecified Vintage								$0								$0
B Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Pre 2006								$0								$0
2006								$0								$0
2007								$0								$0
Post 2007								$0								$0
Unspecified Vintage								$0								$0
<B Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Pre 2006								$0								$0
2006								$0								$0
2007								$0								$0
Post 2007								$0								$0
Unspecified Vintage								$0								$0
NR Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Pre 2006								$0								$0
2006								$0								$0
2007								$0								$0
Post 2007								$0								$0
Unspecified Vintage								$0								$0
Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0

Trading, PE & Other Fair Val
Securitized Products

Effective Date:
Submission Date:

	Corporate CDO / CLO			Warehouse		
	CTRDH096			CTRDH096		
	CLO	Other / Unspecified	Corporate CDO/CLO SubTotal	Total Size	Total Protection	Other / Unspecified
MV* ($MM)						
CTRDH100		CTRDH097			CTRDH097	
Rating CTRDH098						
Vintage CTRDH099						
AAA Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
Pre 2006			**$0**			
2006			**$0**			
2007			**$0**			
Post 2007			**$0**			
Unspecified Vintage			**$0**			
AA Total	**$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**
Pre 2006			**$0**			
2006			**$0**			
2007			**$0**			
Post 2007			**$0**			
Unspecified Vintage			**$0**			
BBB Total	**$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**
Pre 2006			**$0**			
2006			**$0**			
2007			**$0**			
Post 2007			**$0**			
Unspecified Vintage			**$0**			
B Total	**$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**
Pre 2006			**$0**			
2006			**$0**			
2007			**$0**			
Post 2007			**$0**			
Unspecified Vintage			**$0**			
NR Total	**$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**

Trading, PE & Other Fair Value Assets Schedule
Securitized Products

Firm Name

	Grand Total	RMBS CTRDH096															RMBS SubTotal
		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	
Notional ($MM)																	
CTRDH101																	
Rating (CTRDH098)																	
Vintage (CTRDH099)																	
AAA Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Pre 2006	$0																$0
2006	$0																$0
2007	$0																$0
Post 2007	$0																$0
Unspecified Vintage	$0																$0
AA Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Pre 2006	$0																$0
2006	$0																$0
2007	$0																$0
Post 2007	$0																$0
Unspecified Vintage	$0																$0
A Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Pre 2006	$0																$0
2006	$0																$0
2007	$0																$0
Post 2007	$0																$0
Unspecified Vintage	$0																$0
BBB Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Pre 2006	$0																$0
2006	$0																$0
2007	$0																$0
Post 2007	$0																$0
Unspecified Vintage	$0																$0
BB Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Pre 2006	$0																$0
2006	$0																$0
2007	$0																$0
Post 2007	$0																$0
Unspecified Vintage	$0																$0
B Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Pre 2006	$0																$0
2006	$0																$0
2007	$0																$0
Post 2007	$0																$0
Unspecified Vintage	$0																$0
<B Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Pre 2006	$0																$0
2006	$0																$0
2007	$0																$0
Post 2007	$0																$0
Unspecified Vintage	$0																$0
NR Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Pre 2006	$0																$0
2006	$0																$0
2007	$0																$0
Post 2007	$0																$0
Unspecified Vintage	$0																$0
Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0

Trading, PE & Other Fair Val
Securitized Products

	ABS								CMBS							
	CTRDH096								CTRDH096							
	Autos	Credit Cards	Student Loans	ABS CDS	Credit Basket	Index Tranches	Other / Unspecified	ABS SubTotal	Cash Non-Agency CMBS	CMBS CDS	CMBS CDO	Credit Basket	Index Tranches	Whole Loans	Other / Unspecified	CMBS SubTotal
Notional ($MM)																
CTRDH101																
Rating (CTRDH098)																
Vintage (CTRDH099)																
AAA Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Pre 2006								$0								$0
2006								$0								$0
2007								$0								$0
Post 2007								$0								$0
Unspecified Vintage								$0								$0
AA Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Pre 2006								$0								$0
2006								$0								$0
2007								$0								$0
Post 2007								$0								$0
Unspecified Vintage								$0								$0
A Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Pre 2006								$0								$0
2006								$0								$0
2007								$0								$0
Post 2007								$0								$0
Unspecified Vintage								$0								$0
BBB Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Pre 2006								$0								$0
2006								$0								$0
2007								$0								$0
Post 2007								$0								$0
Unspecified Vintage								$0								$0
BB Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Pre 2006								$0								$0
2006								$0								$0
2007								$0								$0
Post 2007								$0								$0
Unspecified Vintage								$0								$0
B Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Pre 2006								$0								$0
2006								$0								$0
2007								$0								$0
Post 2007								$0								$0
Unspecified Vintage								$0								$0
<B Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Pre 2006								$0								$0
2006								$0								$0
2007								$0								$0
Post 2007								$0								$0
Unspecified Vintage								$0								$0
NR Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Pre 2006								$0								$0
2006								$0								$0
2007								$0								$0
Post 2007								$0								$0
Unspecified Vintage								$0								$0
Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0

Trading, PE & Other Fair Val
Securitized Products

Effective Date:	
Submission Date:	

	Corporate CDO / CLO			Warehouse		
	CTRDH096			CTRDH096		
	CLO	Other / Unspecified	Corporate CDO/CLO SubTotal	Total Size	Total Protection	Other / Unspecified
Notional ($MM)						
CTRDH101						
Rating (CTRDH098)						
Vintage (CTRDH099)						
AAA Total	$0	$0	$0	$0	$0	$0
Pre 2006			$0			
2006			$0			
2007			$0			
Post 2007			$0			
Unspecified Vintage			$0			
AA Total	$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
Pre 2006			$0			
2006			$0			
2007			$0			
Post 2007			$0			
Unspecified Vintage			$0			
BBB Total	$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
Pre 2006			$0			
2006			$0			
2007			$0			
Post 2007			$0			
Unspecified Vintage			$0			
B Total	$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
Pre 2006			$0			
2006			$0			
2007			$0			
Post 2007			$0			
Unspecified Vintage			$0			
NR Total	$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

Trading, PE & Other Fair Value Assets Schedule
Agencies

Firm Name

Effective Date:
Submission Date:

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

Trading, PE & Other Fair Value Assets Schedule
Munis
CTRDH347

Firm Name

Effective Date:
Submission Date:

Asset category CTRDH110 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				
Bonds	CTRDH117	CTRDH118	CTRDH119	CTRDH113									CTRDH114										
AAA					$0									$0	$0								
AA					$0									$0	$0								
A					$0									$0	$0								
BBB					$0									$0	$0								
BB					$0									$0	$0								
B					$0									$0	$0								
<B					$0									$0	$0								
NR					$0									$0	$0								
Bonds Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
1M					$0									$0	$0								
3M					$0									$0	$0								
6M					$0									$0	$0								
9M					$0									$0	$0								
1Y					$0									$0	$0								
2Y					$0									$0	$0								
3Y					$0									$0	$0								
5Y					$0									$0	$0								
7Y					$0									$0	$0								
10Y					$0									$0	$0								
15Y					$0									$0	$0								
20Y					$0									$0	$0								
30Y					$0									$0	$0								
Bonds Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$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**	**$0**	**$0**
1M					$0									$0	$0								
3M					$0									$0	$0								
6M					$0									$0	$0								
9M					$0									$0	$0								
1Y					$0									$0	$0								
2Y					$0									$0	$0								
3Y					$0									$0	$0								
5Y					$0									$0	$0								
7Y					$0									$0	$0								
10Y					$0									$0	$0								
15Y					$0									$0	$0								
20Y					$0									$0	$0								
30Y					$0									$0	$0								
Loans Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**

Trading, PE & Other Fair Value Assets Schedule
Munis
CTRDH347

Firm Name

Effective Date:
Submission Date:

Asset category CTRDH110 Rating CTRDH111 Maturity CTRDH112	MV* ($MM)	DV01 ($K / -1 bp)	CS01 ($K/+1 bp spread widening)	Profit/(Loss) in $K from a Relative (%) Widening in Spreads — CTRDH115: 0%	50%	100%	200%	Profit/(Loss) in $K from an Absolute Widening in Spreads (bps) — CTRDH116: 0 bps	+1 bp	+50 bps	+100 bps	+500 bps	+1000 bps
CDS													
AAA				$0				$0	$0				
AA				$0				$0	$0				
A				$0				$0	$0				
BBB				$0				$0	$0				
BB				$0				$0	$0				
B				$0				$0	$0				
<B				$0				$0	$0				
NR				$0				$0	$0				
CDS Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
1M				$0				$0	$0				
3M				$0				$0	$0				
6M				$0				$0	$0				
9M				$0				$0	$0				
1Y				$0				$0	$0				
2Y				$0				$0	$0				
3Y				$0				$0	$0				
5Y				$0				$0	$0				
7Y				$0				$0	$0				
10Y				$0				$0	$0				
15Y				$0				$0	$0				
20Y				$0				$0	$0				
30Y				$0				$0	$0				
CDS Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
Indices													
AAA				$0				$0	$0				
AA				$0				$0	$0				
A				$0				$0	$0				
BBB				$0				$0	$0				
BB				$0				$0	$0				
B				$0				$0	$0				
<B				$0				$0	$0				
NR				$0				$0	$0				
Indices Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
1M				$0				$0	$0				
3M				$0				$0	$0				
6M				$0				$0	$0				
9M				$0				$0	$0				
1Y				$0				$0	$0				
2Y				$0				$0	$0				
3Y				$0				$0	$0				
5Y				$0				$0	$0				
7Y				$0				$0	$0				
10Y				$0				$0	$0				
15Y				$0				$0	$0				
20Y				$0				$0	$0				
30Y				$0				$0	$0				
Indices Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**

Trading, PE & Other Fair Value Assets Schedule
Munis
CTRDH347

Firm Name

Effective Date:
Submission Date:

Asset category CTRDH110 Rating CTRDH111 Maturity CTRDH112	MV* ($MM)	DV01 ($K / -1 bp)	CS01 ($K/+1 bp spread widening)	Profit/(Loss) in $K from a Relative (%) Widening in Spreads — CTRDH115									Profit/(Loss) in $K from an Absolute Widening in Spreads (bps) — CTRDH116										
					0%	50%	100%	200%						0 bps	+1 bp	+50 bps	+100 bps	+500 bps	+1000 bps				
Other / Unspecified Munis																							
AAA					$0									$0	$0								
AA					$0									$0	$0								
A					$0									$0	$0								
BBB					$0									$0	$0								
BB					$0									$0	$0								
B					$0									$0	$0								
<B					$0									$0	$0								
NR					$0									$0	$0								
Other / Unspecified Munis Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
1M					$0									$0	$0								
3M					$0									$0	$0								
6M					$0									$0	$0								
9M					$0									$0	$0								
1Y					$0									$0	$0								
2Y					$0									$0	$0								
3Y					$0									$0	$0								
5Y					$0									$0	$0								
7Y					$0									$0	$0								
10Y					$0									$0	$0								
15Y					$0									$0	$0								
20Y					$0									$0	$0								
30Y					$0									$0	$0								
Other / Unspecified Munis Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
Grand Total																							
AAA	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
AA	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
A	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
BBB	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
BB	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
B	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
<B	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
NR	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Grand Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
1M	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
3M	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
6M	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
9M	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
1Y	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
2Y	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
3Y	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
5Y	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
7Y	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
10Y	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
15Y	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
20Y	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
30Y	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Grand Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**

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

Effective Date:

Submission Date:

Auction Rate Securities (ARS)

CTRDH347

Asset category CTRDH110 Rating CTRDH111 Maturity CTRDH112	MV ($MM)	DV01 ($K / -1 bp)	CS01 ($K/+1 bp spread widening)
Student Loan Auction Rate Securities (SLARS)	CTRDH117	CTRDH118	CTRDH119
AAA			
AA			
A			
BBB			
BB			
B			
<B			
NR			
Total	**$0**	**$0**	**$0**
1M			
3M			
6M			
9M			
1Y			
2Y			
3Y			
5Y			
7Y			
10Y			
15Y			
20Y			
30Y			
Total	**$0**	**$0**	**$0**

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

Effective Date:

Submission Date:

Auction Rate Securities (ARS)

CTRDH347

Asset category CTRDH110 Rating CTRDH111 Maturity CTRDH112	MV ($MM)	DV01 ($K / -1 bp)	CS01 ($K/+1 bp spread widening)
Municipal Auction Rate Securities (MARS)			
AAA			
AA			
A			
BBB			
BB			
B			
<B			
NR			
Total	**$0**	**$0**	**$0**
1M			
3M			
6M			
9M			
1Y			
2Y			
3Y			
5Y			
7Y			
10Y			
15Y			
20Y			
30Y			
Total	**$0**	**$0**	**$0**

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

Effective Date:

Submission Date:

Auction Rate Securities (ARS)

CTRDH347

Asset category CTRDH110 Rating CTRDH111 Maturity CTRDH112	MV ($MM)	DV01 ($K / -1 bp)	CS01 ($K/+1 bp spread widening)
Auction Rate Preferred Securities (ARPS)			
AAA			
AA			
A			
BBB			
BB			
B			
<B			
NR			
Total	**$0**	**$0**	**$0**
1M			
3M			
6M			
9M			
1Y			
2Y			
3Y			
5Y			
7Y			
10Y			
15Y			
20Y			
30Y			
Total	**$0**	**$0**	**$0**

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

Effective Date:

Submission Date:

Auction Rate Securities (ARS)

CTRDH347

Asset category CTRDH110 Rating CTRDH111 Maturity CTRDH112 **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 **Firm Name**

Effective Date:

Submission Date:

Auction Rate Securities (ARS)

CTRDH347

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

Other / Unspecified Auction Rate Securities

	MV ($MM)	DV01 ($K / -1 bp)	CS01 ($K/+1 bp spread widening)
AAA			
AA			
A			
BBB			
BB			
B			
<B			
NR			
Total	**$0**	**$0**	**$0**
1M			
3M			
6M			
9M			
1Y			
2Y			
3Y			
5Y			
7Y			
10Y			
15Y			
20Y			
30Y			
Total	**$0**	**$0**	**$0**

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:

Submission Date:

Auction Rate Securities (ARS)

CTRDH347

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

Grand Total

	MV ($MM)	DV01 ($K / -1 bp)	CS01 ($K/+1 bp spread widening)
AAA	$0	$0	$0
AA	$0	$0	$0
A	$0	$0	$0
BBB	$0	$0	$0
BB	$0	$0	$0
B	$0	$0	$0
<B	$0	$0	$0
NR	$0	$0	$0
Total	**$0**	**$0**	**$0**
1M	$0	$0	$0
3M	$0	$0	$0
6M	$0	$0	$0
9M	$0	$0	$0
1Y	$0	$0	$0
2Y	$0	$0	$0
3Y	$0	$0	$0
5Y	$0	$0	$0
7Y	$0	$0	$0
10Y	$0	$0	$0
15Y	$0	$0	$0
20Y	$0	$0	$0
30Y	$0	$0	$0
Total	**$0**	**$0**	**$0**

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

Firm Name

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

rading, PE & Other Fair Value Asset
orporate Credit-Advanced Economie
TRDH347

Effective Date:
Submission Date:

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

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

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

Firm Name

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

rading, PE & Other Fair Value Asset
orporate Credit-Advanced Economie
TRDH347

Effective Date:
Submission Date:

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

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

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

Firm Name

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

rading, PE & Other Fair Value Asset
orporate Credit-Advanced Economie
TRDH347

Effective Date:
Submission Date:

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

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

Firm Name

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

rading, PE & Other Fair Value Asset
orporate Credit-Advanced Economie
TRDH347

Effective Date:
Submission Date:

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

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

Firm Name

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

rading, PE & Other Fair Value Asset
orporate Credit-Advanced Economie
TRDH347

Effective Date:
Submission Date:

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

Trading, PE & Other Fair Value Assets Schedule Firm Name

Corporate Credit-Emerging Markets

CTRDH347

Asset category CTRDH110 Rating CTRDH111 Maturity CTRDH112	MV* ($MM)	Notional ($MM)	CS01 ($K/+1 bp spread widening)		Profit/(Loss) in $K from a Relative (%) Widening in Spreads CTRDH115 0%	50%	100%	200%	300%	400%	500%	
Bonds	CTRDH117	CTRDH120	CTRDH119					CTRDH113				
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**

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TRDH347

Effective Date:
Submission Date:

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

Trading, PE & Other Fair Value Assets Schedule Firm Name

Corporate Credit-Emerging Markets

CTRDH347

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

rading, PE & Other Fair Value Assets
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TRDH347

Effective Date:
Submission Date:

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

Trading, PE & Other Fair Value Assets Schedule Firm Name

Corporate Credit-Emerging Markets

CTRDH347

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

rading, PE & Other Fair Value Assets
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TRDH347

Effective Date:
Submission Date:

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

Trading, PE & Other Fair Value Assets Schedule Firm Name

Corporate Credit-Emerging Markets

CTRDH347

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

rading, PE & Other Fair Value Assets
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TRDH347

Effective Date:
Submission Date:

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

Trading, PE & Other Fair Value Assets Schedule Firm Name

Corporate Credit-Emerging Markets

CTRDH347

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

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TRDH347

Effective Date:
Submission Date:

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

Trading, PE & Other Fair Value Assets Schedule Firm Name

Corporate Credit-Emerging Markets

CTRDH347

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

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

Effective Date:
Submission Date:

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

Trading, PE & Other Fair Value Assets Schedule Firm Name

Corporate Credit-Emerging Markets

CTRDH347

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

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

Effective Date:
Submission Date:

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

Trading, PE & Other Fair Value Assets Schedule Firm Name

Corporate Credit-Emerging Markets

CTRDH347

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

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

Effective Date:
Submission Date:

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

Trading, PE & Other Fair Value Assets Schedule Firm Name

Corporate Credit-Emerging Markets

CTRDH347

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

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

Effective Date:	
Submission Date:	

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

Trading, PE & Other Fair Value Assets Schedule
Sovereign Credit

Firm Name

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

rading, PE & Other Fair Value As
ɔvereign Credit

Effective Date:
Submission Date:

	Profit/(Loss) in $K from an Absolute Widening in Spreads (bps)											
	CTRDH131											
		0 bps	+1 bp	+50 bps	+100 bps	+500 bps	+1000 bps	+1500 bps	+2000 bps	+3000 bps	+4000 bps	
CTRDH122							CTRDH129					
Australia		$0	$0									
Austria		$0	$0									
Belgium		$0	$0									
Canada		$0	$0									
Cyprus		$0	$0									
Denmark		$0	$0									
Estonia		$0	$0									
Finland		$0	$0									
France		$0	$0									
Germany		$0	$0									
Greece		$0	$0									
Ireland		$0	$0									
Italy		$0	$0									
Japan		$0	$0									
Malta		$0	$0									
Netherlands		$0	$0									
New Zealand		$0	$0									
Norway		$0	$0									
Portugal		$0	$0									
Slovakia		$0	$0									
Slovenia		$0	$0									
Spain		$0	$0									
Sweden		$0	$0									
Switzerland		$0	$0									
United Kingdom		$0	$0									
United States		$0	$0									
Other		$0	$0									
Total Advanced Economies	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**

Trading, PE & Other Fair Value Assets Schedule
Sovereign Credit

Firm Name

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

rading, PE & Other Fair Value As
ɔvereign Credit

Effective Date:	
Submission Date:	

	Profit/(Loss) in $K from an Absolute Widening in Spreads (bps)											
	CTRDH131											
		0 bps	+1 bp	+50 bps	+100 bps	+500 bps	+1000 bps	+1500 bps	+2000 bps	+3000 bps	+4000 bps	
CTRDH122							CTRDH129					
Bulgaria		$0	$0									
Croatia		$0	$0									
Czech Republic		$0	$0									
Hungary		$0	$0									
Iceland		$0	$0									
Latvia		$0	$0									
Lithuania		$0	$0									
Poland		$0	$0									
Romania		$0	$0									
Russia		$0	$0									
Ukraine		$0	$0									
Other		$0	$0									
Emerging Europe	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
Argentina		$0	$0									
Brazil		$0	$0									
Chile		$0	$0									
Colombia		$0	$0									
Mexico		$0	$0									
Panama		$0	$0									
Peru		$0	$0									
Venezuela		$0	$0									
Other		$0	$0									
Latin America & Caribbean	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
China		$0	$0									
Hong Kong		$0	$0									
India		$0	$0									
Indonesia		$0	$0									
Kazakhstan		$0	$0									
Malaysia		$0	$0									
Philippines		$0	$0									
Singapore		$0	$0									
South Korea		$0	$0									
Taiwan		$0	$0									
Thailand		$0	$0									
Vietnam		$0	$0									
Other		$0	$0									
Asia Ex-Japan	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**

Trading, PE & Other Fair Value Assets Schedule
Sovereign Credit

Firm Name

	(A)	(B)	(C)	(D)		Profit/(Loss) in $K from a Relative (%) Widening in Spreads							
						CTRDH130							
	MV* ($MM)	Notional ($MM)	MV* ($MM)	Notional ($MM)	CS01 ($K/+1 bp spread widening)	0%	50%	100%	200%	300%	400%	500%	
CTRDH122	CTRDH123	CTRDH124	CTRDH125	CTRDH126	CTRDH127	CTRDH128							
Bahrain						$0							
Dubai						$0							
Egypt						$0							
Israel						$0							
Jordan						$0							
Kuwait						$0							
Lebanon						$0							
Qatar						$0							
Saudi Arabia						$0							
Turkey						$0							
United Arab Emirates						$0							
Other						$0							
Middle East / North Africa	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
Nigeria						$0							
South Africa						$0							
Other						$0							
Sub-Saharan Africa	**$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**

rading, PE & Other Fair Value As
ɔvereign Credit

Effective Date:	
Submission Date:	

	Profit/(Loss) in $K from an Absolute Widening in Spreads (bps)											
	CTRDH131											
		0 bps	+1 bp	+50 bps	+100 bps	+500 bps	+1000 bps	+1500 bps	+2000 bps	+3000 bps	+4000 bps	
CTRDH122							CTRDH129					
Bahrain		$0	$0									
Dubai		$0	$0									
Egypt		$0	$0									
Israel		$0	$0									
Jordan		$0	$0									
Kuwait		$0	$0									
Lebanon		$0	$0									
Qatar		$0	$0									
Saudi Arabia		$0	$0									
Turkey		$0	$0									
United Arab Emirates		$0	$0									
Other		$0	$0									
Middle East / North Africa	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
Nigeria		$0	$0									
South Africa		$0	$0									
Other		$0	$0									
Sub-Saharan Africa	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
Supranationals		$0	$0									
GLOBAL TOTAL	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**

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

Credit Correlation

Effective Date:
Submission Date:

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

CTRDH134

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**

Positions

Index Products Only

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

Positions

Bespoke Products Only

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

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**

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**

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

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

iTraxx 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**

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

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

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

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

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

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

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

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

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

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

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

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

IDR-Corporate Credit

Table A

CTRDH148 **Single name products (bonds, loans, single name CDS) without decomposition into single name equivalents**

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

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

IDR-Corporate Credit

Table B

CTRDH148 **Index Products: Total before decomposition into underlying single name exposures**

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

Trading, PE & Other Fair Value As

IDR-Corporate Credit

Table B

CTRDH148

Effective Date:
Submission Date:

	Index Options						Bespoke					
	CTRDH149						CTRDH149					
Index Products	**MV - longs* ($MM)**	**MV - shorts* ($MM)**	**MV - net* ($MM)**	**Notional* - longs ($MM)**	**Notional* - shorts ($MM)**	**Notional - net ($MM)**	**MV - longs* ($MM)**	**MV - shorts* ($MM)**	**MV - net* ($MM)**	**Notional* - longs ($MM)**	**Notional* - shorts ($MM)**	**Notional - net ($MM)**
	CTRDH151	**CTRDH152**	**CTRDH153**	**CTRDH154**	**CTRDH155**	**CTRDH156**	**CTRDH151**	**CTRDH152**	**CTRDH153**	**CTRDH154**	**CTRDH155**	**CTRDH156**
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**

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

IDR-Corporate Credit

Table C

Other / Unspecified	Corporate Credit-Advanced Economies						Corporate Credit-Emerging Markets					
	CTRDH148		CTRDH149				CTRDH149					
	MV - longs* ($MM)	MV - shorts* ($MM)	MV - net* ($MM)	Notional* - longs ($MM)	Notional* - shorts ($MM)	Notional - net ($MM)	MV - longs* ($MM)	MV - shorts* ($MM)	MV - net* ($MM)	Notional* - longs ($MM)	Notional* - shorts ($MM)	Notional - net ($MM)
	CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156	CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156
AAA			$0			$0			$0			$0
AA			$0			$0			$0			$0
A			$0			$0			$0			$0
BBB			$0			$0			$0			$0
BB			$0			$0			$0			$0
B			$0			$0			$0			$0
<B: Defaulted			$0			$0			$0			$0
<B: Not Defaulted			$0			$0			$0			$0
<B: Default Status Unknown			$0			$0			$0			$0
NR			$0			$0			$0			$0
Other Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**

Memorandum Tables

Memorandum **Single name products (bonds, loans, single name CDS) and underlying equivalent single name exposures from decomposition of all other produc**

Table D

Single name and decomposed/unbundled exposures	Corporate Credit-Advanced Economies						Corporate Credit-Emerging Markets					
	CTRDH148		CTRDH149				CTRDH149					
	MV - longs* ($MM)	MV - shorts* ($MM)	MV - net* ($MM)	Notional* - longs ($MM)	Notional* - shorts ($MM)	Notional - net ($MM)	MV - longs* ($MM)	MV - shorts* ($MM)	MV - net* ($MM)	Notional* - longs ($MM)	Notional* - shorts ($MM)	Notional - net ($MM)
	CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156	CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156
AAA			$0			$0			$0			$0
AA			$0			$0			$0			$0
A			$0			$0			$0			$0
BBB			$0			$0			$0			$0
BB			$0			$0			$0			$0
B			$0			$0			$0			$0
<B: Defaulted			$0			$0			$0			$0
<B: Not Defaulted			$0			$0			$0			$0
<B: Default Status Unknown			$0			$0			$0			$0
NR			$0			$0			$0			$0
Single Name Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**

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

IDR-Corporate Credit

Memorandum **Single name products (bonds, loans, single name CDS) and underlying equivalent single name exposures from decomposition of non-tranched in**

Table E **Corporate Credit-Advanced Economies** **Corporate Credit-Emerging Markets**

CTRDH148 CTRDH149 CTRDH149

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)
	CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156	CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156
AAA			$0			$0			$0			$0
AA			$0			$0			$0			$0
A			$0			$0			$0			$0
BBB			$0			$0			$0			$0
BB			$0			$0			$0			$0
B			$0			$0			$0			$0
<B: Defaulted			$0			$0			$0			$0
<B: Not Defaulted			$0			$0			$0			$0
<B: Default Status Unknown			$0			$0			$0			$0
NR			$0			$0			$0			$0
Unbundled Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**

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

IDR-Corporate Credit

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

Table F **Indices** **Index Tranches**

CTRDH148	CTRDH149						CTRDH149					
Index Products that were not unbundled	**MV - longs* ($MM)**	**MV - shorts* ($MM)**	**MV - net* ($MM)**	**Notional* - longs ($MM)**	**Notional* - shorts ($MM)**	**Notional - net ($MM)**	**MV - longs* ($MM)**	**MV - shorts* ($MM)**	**MV - net* ($MM)**	**Notional* - longs ($MM)**	**Notional* - shorts ($MM)**	**Notional - net ($MM)**
	CTRDH151	**CTRDH152**	**CTRDH153**	**CTRDH154**	**CTRDH155**	**CTRDH156**	**CTRDH151**	**CTRDH152**	**CTRDH153**	**CTRDH154**	**CTRDH155**	**CTRDH156**
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**

Trading, PE & Other Fair Value As

IDR-Corporate Credit

Memorandum)

Effective Date:
Submission Date:

Table F

CTRDH148

Index Products that were not unbundled	Index Options CTRDH149						Bespoke CTRDH149					
	MV - longs* ($MM)	MV - shorts* ($MM)	MV - net* ($MM)	Notional* - longs ($MM)	Notional* - shorts ($MM)	Notional - net ($MM)	MV - longs* ($MM)	MV - shorts* ($MM)	MV - net* ($MM)	Notional* - longs ($MM)	Notional* - shorts ($MM)	Notional - net ($MM)
	CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156	CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156
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**

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

IDR-Corporate Credit

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

Table G **Corporate Credit-Advanced Economies** **Corporate Credit-Emerging Markets**

CTRDH148			CTRDH149				CTRDH149					
Other / Unspecified that were not unbundled	**MV - longs* ($MM)**	**MV - shorts* ($MM)**	**MV - net* ($MM)**	**Notional* - longs ($MM)**	**Notional* - shorts ($MM)**	**Notional - net ($MM)**	**MV - longs* ($MM)**	**MV - shorts* ($MM)**	**MV - net* ($MM)**	**Notional* - longs ($MM)**	**Notional* - shorts ($MM)**	**Notional - net ($MM)**
	CTRDH151	**CTRDH152**	**CTRDH153**	**CTRDH154**	**CTRDH155**	**CTRDH156**	**CTRDH151**	**CTRDH152**	**CTRDH153**	**CTRDH154**	**CTRDH155**	**CTRDH156**
AAA			$0			$0			$0			$0
AA			$0			$0			$0			$0
A			$0			$0			$0			$0
BBB			$0			$0			$0			$0
BB			$0			$0			$0			$0
B			$0			$0			$0			$0
<B: Defaulted			$0			$0			$0			$0
<B: Not Defaulted			$0			$0			$0			$0
<B: Default Status Unknown			$0			$0			$0			$0
NR			$0			$0			$0			$0
Other Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**

Trading, PE & Other Fair Value Assets Schedule

IDR-Jump To Default

Firm Name

Effective Date:
Submission Date:

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

Trading, PE & Other Fair Value Assets Schedule
Private Equity

Firm Name

Effective Date:
Submission Date:

			Carry Value ($MM)					
			CTRDH168					
Sector	**GICS Code**	**Industry Group**	**Global**	**United States**	**Western Europe**	**Other Developed Markets**	**Emerging Markets**	**Unspecified Geography**
CTRDH165	CTRDH164	CTRDH166	CTRDH167					
Energy	**1010**	**Energy**	**$0**					
Materials	**1510**	**Materials**	**$0**					
Industrials	2010	Capital Goods	$0					
Industrials	2020	Commercial Services & Supplies	$0					
Industrials	2030	Transportation	$0					
Industrials	20	Unspecified	$0					
Industrials	**20**	**Total**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
Consumer Discretionary	2510	Automobiles & Components	$0					
Consumer Discretionary	2520	Consumer Durables & Apparel	$0					
Consumer Discretionary	2530	Consumer Services	$0					
Consumer Discretionary	2540	Media	$0					
Consumer Discretionary	2550	Retailing	$0					
Consumer Discretionary	25	Unspecified	$0					
Consumer Discretionary	**25**	**Total**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
Consumer Staples	3010	Food & Staples Retailing	$0					
Consumer Staples	3020	Food, Beverage & Tobacco	$0					
Consumer Staples	3030	Household & Personal Products	$0					
Consumer Staples	30	Unspecified	$0					
Consumer Staples	**30**	**Total**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
Health Care	3510	Health Care Equipment & Svcs	$0					
Health Care	3520	Pharma., Bio. & Life Sciences	$0					
Health Care	35	Unspecified	$0					
Health Care	**35**	**Total**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
Financials (excl Real Estate)	4010	Banks	$0					
Financials (excl Real Estate)	4020	Diversified Financials	$0					
Financials (excl Real Estate)	4030	Insurance	$0					
Financials (excl Real Estate)		Unspecified	$0					
Financials (excl Real Estate)		**Total**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**

Trading, PE & Other Fair Value Assets Schedule
Private Equity

Firm Name

Effective Date:
Submission Date:

			Carry Value ($MM)					
			CTRDH168					
Sector	**GICS Code**	**Industry Group**	**Global**	**United States**	**Western Europe**	**Other Developed Markets**	**Emerging Markets**	**Unspecified Geography**
Real Estate	4040	Core/Existing: Office	$0					
Real Estate	4040	Core/Existing: Retail	$0					
Real Estate	4040	Core/Existing: Multi-Family	$0					
Real Estate	4040	Core/Existing: Hotel	$0					
Real Estate	4040	Core/Existing: Other	$0					
Real Estate	4040	Opportunistic / Development	$0					
Real Estate	4040	Unspecified	$0					
Real Estate	**4040**	**Total**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
Information Technology	4510	Software & Services	$0					
Information Technology	4520	Technology Hardware & Equipment	$0					
Information Technology	4530	Semicondt. & Semicondt. Equip.	$0					
Information Technology	45	Unspecified	$0					
Information Technology	**45**	**Total**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
Telecommunication	**5010**	**Telecommunication Services**	**$0**					
Utilities	**5510**	**Utilities**	**$0**					
Unspecified Sector/Industry	N/A	Minority Interest in Hedge Funds	$0					
Unspecified Sector/Industry	N/A	Fund Seed Capital	$0					
Unspecified Sector/Industry	N/A	Infrastructure Funds	$0					
Unspecified Sector/Industry	N/A	Other Unspecified Sector/Industry	$0					
Unspecified Sector / Industry	**N/A**	**Total**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
Funded Total			**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
Unfunded commitments ($MM)			**$0**					

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

Firm Name

Effective Date:
Submission Date:

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