

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

**Institution Name:**

Firm Name

**Effective Date:**

**Date of Data Submission:**





Please select how volatility changes are expressed:

CTRDH045

Relative % change in Volatility

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

CTRDH048

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

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

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

CTRDH050							
	Check:						\$0.0000

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

CTRDH051							
	Check:						\$0.0000

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

CTRDH049							
	Check:						\$0.0000





























Trading, PE & Other Fair Value Assets Schedule  
Energy

Firm Name

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

**Delta (\$MM)**

CTRDH087

CTRDH086

Spot Maturity

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

**Gamma (\$MM / +1%)**

CTRDH088

Total Gamma

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**Vega (\$MM / +1 vol pt)**

CTRDH089

**Vega (\$MM / +10% Rel)**

CTRDH090

Total Vega

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**Delta (\$MM)**

CTRDH087

CTRDH086

Spot Maturity

	PRECIOUS METALS						Total Precious Metals
	CTRDH083						
	Gold	Silver	Palladium	Platinum	Other Precious Metals		
	CTRDH084						
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
<b>Total Delta</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>		<b>\$0</b>

**Gamma (\$MM / +1%)**

CTRDH088

<b>Total Gamma</b>						<b>0</b>
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**Vega (\$MM / +1 vol pt)**

CTRDH089

<b>Total Vega</b>						<b>0</b>
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**Vega (\$MM / +10% Rel)**

CTRDH090

<b>Total Vega</b>						<b>0</b>
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BASE METALS													Total Base Metals
CTRDH083													
Aluminum (Primary)	Aluminum (Alloy)	Copper	Iron	Lead	Nickel	Tin	Uranium	Zinc	Other Base Metals				
CTRDH084													
													\$0
													\$0
													\$0
													\$0
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													\$0
<b>Total Delta</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>

CTRDH083	
Other / Unspecified Metals	Total Metals
CTRDH084	
	\$0
	\$0
	\$0
	\$0
	\$0
	\$0
	\$0
	\$0
	\$0
	\$0
	\$0
	\$0
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	\$0
	\$0
	\$0
<b>Total Delta</b>	<b>\$0</b>

<b>Total Gamma</b>		<b>0</b>
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<b>Total Vega</b>		<b>0</b>
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<b>Total Vega</b>		<b>0</b>
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Trading, PE & Other Fair Val  
Securitized Products

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

MV\* (\$MM)

CTRDH100

Rating CTRDH098

Vintage CTRDH099

<b>AAA Total</b>	\$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>AA Total</b>	\$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>A Total</b>	\$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>BBB Total</b>	\$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>BB Total</b>	\$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>B Total</b>	\$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>&lt;B Total</b>	\$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>NR Total</b>	\$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</b>	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

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

MV\* (\$MM)

CTRDH100  
Rating CTRDH098  
Vintage CTRDH099

	\$0	\$0	\$0	\$0	\$0	\$0
<b>AAA Total</b>						
Pre 2006			\$0			
2006			\$0			
2007			\$0			
Post 2007			\$0			
Unspecified Vintage			\$0			
<b>AA Total</b>	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006			\$0			
2006			\$0			
2007			\$0			
Post 2007			\$0			
Unspecified Vintage			\$0			
<b>A Total</b>	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006			\$0			
2006			\$0			
2007			\$0			
Post 2007			\$0			
Unspecified Vintage			\$0			
<b>BBB Total</b>	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006			\$0			
2006			\$0			
2007			\$0			
Post 2007			\$0			
Unspecified Vintage			\$0			
<b>BB Total</b>	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006			\$0			
2006			\$0			
2007			\$0			
Post 2007			\$0			
Unspecified Vintage			\$0			
<b>B Total</b>	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006			\$0			
2006			\$0			
2007			\$0			
Post 2007			\$0			
Unspecified Vintage			\$0			
<b>&lt;B Total</b>	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006			\$0			
2006			\$0			
2007			\$0			
Post 2007			\$0			
Unspecified Vintage			\$0			
<b>NR Total</b>	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006			\$0			
2006			\$0			
2007			\$0			
Post 2007			\$0			
Unspecified Vintage			\$0			
<b>Total</b>	\$0	\$0	\$0	\$0	\$0	\$0







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)

<b>AAA Total</b>	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006			\$0			
2006			\$0			
2007			\$0			
Post 2007			\$0			
Unspecified Vintage			\$0			
<b>AA Total</b>	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006			\$0			
2006			\$0			
2007			\$0			
Post 2007			\$0			
Unspecified Vintage			\$0			
<b>A Total</b>	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006			\$0			
2006			\$0			
2007			\$0			
Post 2007			\$0			
Unspecified Vintage			\$0			
<b>BBB Total</b>	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006			\$0			
2006			\$0			
2007			\$0			
Post 2007			\$0			
Unspecified Vintage			\$0			
<b>BB Total</b>	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006			\$0			
2006			\$0			
2007			\$0			
Post 2007			\$0			
Unspecified Vintage			\$0			
<b>B Total</b>	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006			\$0			
2006			\$0			
2007			\$0			
Post 2007			\$0			
Unspecified Vintage			\$0			
<b>&lt;B Total</b>	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006			\$0			
2006			\$0			
2007			\$0			
Post 2007			\$0			
Unspecified Vintage			\$0			
<b>NR Total</b>	\$0	\$0	\$0	\$0	\$0	\$0
Pre 2006			\$0			
2006			\$0			
2007			\$0			
Post 2007			\$0			
Unspecified Vintage			\$0			
<b>Total</b>	\$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

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

CTRDH117      CTRDH118      CTRDH119

	CTRDH117	CTRDH118	CTRDH119
AAA			
AA			
A			
BBB			
BB			
B			
<B			
NR			
<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>
<b>1M</b>			
<b>3M</b>			
<b>6M</b>			
<b>9M</b>			
<b>1Y</b>			
<b>2Y</b>			
<b>3Y</b>			
<b>5Y</b>			
<b>7Y</b>			
<b>10Y</b>			
<b>15Y</b>			
<b>20Y</b>			
<b>30Y</b>			
<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>



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

**Firm Name**

Effective Date:
Submission Date:

Auction Rate Securities (ARS)

CTRDH347

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

MV (\$MM)	DV01 (\$K / -1 bp)	CS01 (\$K/+1 bp spread widening)
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**Municipal Auction Rate Securities (MARS)**

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

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

**Firm Name**

Effective Date:
Submission Date:

Auction Rate Securities (ARS)  
CTRDH347

Asset category CTRDH110  
Rating CTRDH111  
Maturity CTRDH112

MV (\$MM)	DV01 (\$K / -1 bp)	CS01 (\$K/+1 bp spread widening)
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**Auction Rate Preferred Securities (ARPS)**

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

**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)**

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

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

**Firm Name**

Effective Date:
Submission Date:

Auction Rate Securities (ARS)

CTRDH347

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

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

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

**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

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

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



































































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											
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									
<b>Total Advanced Economies</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>

CTRDH129









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

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

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				
	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>

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

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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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

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





















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			CTRDH167					
CTRDH164			CTRDH166					
<b>Energy</b>	<b>1010</b>	<b>Energy</b>	\$0					
<b>Materials</b>	<b>1510</b>	<b>Materials</b>	\$0					
Industrials	2010	Capital Goods	\$0					
Industrials	2020	Commercial Services & Supplies	\$0					
Industrials	2030	Transportation	\$0					
Industrials	20	Unspecified	\$0					
<b>Industrials</b>	<b>20</b>	<b>Total</b>	\$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					
<b>Consumer Discretionary</b>	<b>25</b>	<b>Total</b>	\$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					
<b>Consumer Staples</b>	<b>30</b>	<b>Total</b>	\$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					
<b>Health Care</b>	<b>35</b>	<b>Total</b>	\$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					
<b>Financials (excl Real Estate)</b>		<b>Total</b>	\$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					
<b>Real Estate</b>	<b>4040</b>	<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>
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					
<b>Information Technology</b>	<b>45</b>	<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>
<b>Telecommunication</b>	<b>5010</b>	<b>Telecommunication Services</b>	<b>\$0</b>					
<b>Utilities</b>	<b>5510</b>	<b>Utilities</b>	<b>\$0</b>					
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					
<b>Unspecified Sector / Industry</b>	<b>N/A</b>	<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>
<b>Funded Total</b>			<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>
<b>Unfunded commitments (\$MM)</b>			<b>\$0</b>					

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		Non-US CTRDH167	
				Equity	Debt	Equity	Debt
CTRDH165	CTRDH164	CTRDH166		CTRDH169	CTRDH170	CTRDH169	CTRDH170
<b>Energy</b>	<b>1010</b>	<b>Energy</b>	\$0				
<b>Materials</b>	<b>1510</b>	<b>Materials</b>	\$0				
Industrials	2010	Capital Goods	\$0				
Industrials	2020	Commercial Services & Supplies	\$0				
Industrials	2030	Transportation	\$0				
Industrials	20	Unspecified	\$0				
<b>Industrials</b>	<b>20</b>	<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>
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				
<b>Consumer Discretionary</b>	<b>25</b>	<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>
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				
<b>Consumer Staples</b>	<b>30</b>	<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>
Health Care	3510	Health Care Equipment & Svcs	\$0				
Health Care	3520	Pharma., Bio. & Life Sciences	\$0				
Health Care	35	Unspecified	\$0				
<b>Health Care</b>	<b>35</b>	<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>
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				
<b>Financials (excl Real Estate)</b>		<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>

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		Non-US CTRDH167	
				Equity	Debt	Equity	Debt
Real Estate	4040	Core/Existing: Office	\$0				
Real Estate	4040	Core/Existing: Retail	\$0				
Real Estate	4040	Core/Existing: Multi-Family	\$0				
Real Estate	4040	Core/Existing: Hotel	\$0				
Real Estate	4040	Core/Existing: Other	\$0				
Real Estate	4040	Opportunistic / Development	\$0				
Real Estate	4040	Unspecified	\$0				
<b>Real Estate</b>	<b>4040</b>	<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>
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				
<b>Information Technology</b>	<b>45</b>	<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>
<b>Telecommunication</b>	<b>5010</b>	<b>Telecommunication Services</b>	<b>\$0</b>				
<b>Utilities</b>	<b>5510</b>	<b>Utilities</b>	<b>\$0</b>				
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				
<b>Tax Credits</b>	<b>N/A</b>	<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>
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				
<b>Total</b>			<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>