

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+								
Total Delta	\$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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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

AAA Total	\$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
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
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
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
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
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
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
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

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
AAA Total						
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 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
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
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
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
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
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
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
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
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

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)

	\$0	\$0	\$0	\$0	\$0	\$0
AAA Total						
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

Firm Name

Effective Date:
Submission Date:

Auction Rate Securities (ARS)

CTRDH347

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

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

CTRDH117 CTRDH118 CTRDH119

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

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:
Submission Date:

Auction Rate Securities (ARS)

CTRDH347

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

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

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

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:
Submission Date:

Auction Rate Securities (ARS)

CTRDH347

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

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

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

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									
Total Advanced Economies	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

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
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

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					
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		Non-US CTRDH167	
				Equity	Debt	Equity	Debt
CTRDH165	CTRDH164	CTRDH166		CTRDH169	CTRDH170	CTRDH169	CTRDH170
Energy	1010	Energy	\$0				
Materials	1510	Materials	\$0				
Industrials	2010	Capital Goods	\$0				
Industrials	2020	Commercial 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		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				
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