FR Y-14Q: AFS and HTM Securities Schedule

Institution Name:	
RSSD ID:	
Date of Data Submission:	

FR Y-14Q Schedule B.1 Securites 1: Main Schedule

				Security Description				Exposure to Debt/Equity Security (USD Equivalent)										
		Identifier Type (CUSIP/ISIN/Other)	**Identifier Value (CUSIP/ISIN)**	**Private Placement (Y/N)**	**Security Description 1**	**Security Description 2**	**Security Description 3**	**Amortized Cost** (USD Equivalent)	**Market Value** (USD Equivalent)	**Current Face Value** (USD Equivalent)	**Original Face Value** (USD Equivalent)	**OTTI Taken**	**Accounting Intent** (AFS, HTM)	**Price**	**Pricing Date (e.g., MM/DD/YYYY)**	**Book Yield***	**Purchase Date****	**Currency**
		CQSCP082	CQSCP083	CQSCS370	CQSCP084	CQSCP085	CQSCP086	CQSCP087	CQSCP088	CQSCP089	CQSCP090	CQSCP091	CQSCP092	CQSCHK21	CQSCP093	CQSCP094	CQSCP095	CQSCS371
1	Example				Agency MBS													
2	Example				Auction Rate Securities													
3	Example				CDO													
4	Example				CLO													
5	Example				CMBS													
6	Example				Common Stock (Equity)	Issuer Name												
7	Example				Auto ABS													
8	Example				Credit Card ABS													
9	Example				Student Loan ABS													
10	Example				Other ABS (excl HEL ABS)													
11	Example				Corporate Bond	Issuer Name	Sector											
12	Example				Domestic Non-Agency RMBS (incl HEL ABS)													
13	Example				Foreign RMBS	Country												
14	Example				Municipal Bond	Sector												
15	Example				Mutual Fund	Money Market Mutual Fund or Non-Money Market Mutual Fund	Name of Fund											
16	Example				Preferred Stock (Equity)	Issuer Name												
17	Example				Sovereign Bond	Country ISO Code												
18	Example				US Treasuries & Agencies													
19	Example				Covered Bond													
20	Example				Other													

* Book yield is the effective interest rate that would be used to determine credit losses on debt instruments for other-than-temporary impairment (OTTI) purposes. Please refer to ASC 320 (FAS 115) for any additional information.

** Purchase Date is the date on which the security was purchased or acquired.

FR Y-14Q Schedule B.2 Securites 2: Investment Securities with Designated Accounting Hedges

		Security Holding					Hedging Instrument Information									
				Exposure to Debt/Equity Security (USD Equivalent)												
		Identifier Type (CUSIP/ISIN/ Other)	**Identifier Value (CUSIP/ISIN)**	**Amortized Cost** (USD Equivalent)	**Market Value** (USD Equivalent)	**Accounting Intent** (AFS, HTM)	**Type of Hedge(s)**	**Hedged Risk**	**Hedge Interest Rate**	**Hedge Percentage**	**Hedge Horizon**	**Hedged Cash Flow**	**Sidedness**	**Hedging Instrument at Fair Value**	**Effective Portion of Cumulative Gains and Losses**	**Ineffective Portion of Cumulative Gains and Losses**
		CQSHP082	CQSHP083	CQSHP087	CQSHP088	CQSHP092	CQSHS372	CQSHS373	CQSHS374	CQSHS375	CQSHS376	CQSHS377	CQSHS378	CQSHS379	CQSHS380	CQSHS381
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…	Example															

FR Y-14Q Schedule C: Regulatory Capital Instruments Quarterly Schedule

Institution Name:	
RSSD ID:	
Date of Data Submission:	
As of Date:	

FR Y-14Q Schedule C.1—Regulatory Capital Instruments as of Quarter End

A	B	C	D	E	F	G	H
	CUSIP or unique identifier provided by BHC/IHC	**Instrument type**	**Revised regulatory capital rule (July 2013) treatment**	**Cumulative / noncumulative**	**Notional amount ($Millions)**	**Amount recognized in regulatory capital ($Millions)**	**Comments**
MDRMs	CQCNP083	CQCNQ744	CQCNQ746	CQCNQ747	CQCNQ748	CQCNQ749	CQCNQ750
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FR Y-14Q Schedule C.2—Regulatory Capital Instrument Repurchases/Redemptions During Quarter

A	B	C	D	E	F	G	H	I	J	K
	CUSIP or unique identifier provided by BHC/IHC	**Instrument type**	**Revised regulatory capital rule (July 2013) treatment**	**Redemption action**	**Date on which action was executed (mm/dd/yyyy)**	**Notional amount transacted ($Millions)**	**Regulatory capital amount transacted ($Millions)**	**Notional amount remaining at quarter end ($Millions)**	**Amount recognized in regulatory capital remaining at quarter end ($Millions)**	**Comments**
MDRMs	CQCRP083	CQCRQ744	CQCRQ746	CQCRQ754	CQCRQ755	CQCRQ756	CQCRQ757	CQCRQ758	CQCRQ759	CQCRQ750
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FR Y-14Q Schedule C.3 – Regulatory Capital Instruments Issuances During Quarter

A	B	C	D	E	F	G	H	I	J	K	L	M	N
	CUSIP or unique identifier provided by BHC/IHC	**Instrument type**	**Is issuance result of conversion?**	**If conversion, indicate CUSIP of original instrument**	**Date of issuance (mm/dd/yyyy)***	**Revised regulatory capital rule treatment**	**Cumulative / noncumulative**	**Notional amount transacted ($Millions)**	**Regulatory capital amount transacted ($Millions)**	**Perpetual / dated**	**If dated, date of maturity (mm/dd/yyyy)***	**Issuer call**	**If callable, optional call date (mm/dd/yyyy)***
MDRMs	CQCIP083	CQCIQ744	CQCIQ762	CQCIQ763	CQCIN477	CQCIQ746	CQCIQ747	CQCIQ756	CQCIQ757	CQCIQ769	CQCI9914	CQCIQ770	CQCIQ771
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A	O	P	Q	R	S	T	U	V	W	X	Y	Z	AA
	Fixed / floating	**Coupon / dividend rate (bps) at issuance**	**Index at Issuance**	**Spread over index (bps) at issuance**	**Date at which coupon terms change**	**Coupon/dividend rate (bps) when terms change**	**Index when terms change**	**Spread over index (bps) when terms change**	**Existence of step up or other incentive to redeem**	**Convertible / non-convertible**	**If convertible, mandatory or optional conversion?**	**If convertible, specify instrument type into which it will convert**	**Comments**
MDRMs	CQCIN189	CQCIQ772	CQCIQ773	CQCIQ774	CQCIR625	CQCIR626	CQCIR627	CQCIR628	CQCIQ775	CQCIQ776	CQCIQ777	CQCIQ778	CQCIQ750
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A	BB	CC	DD	EE	FF	GG	HH	II	JJ	KK	LL	MM	NN	OO
	Carrying Value ($Millions), as-of quarter end	**Unamortized discounts, premiums, and fees as of quarter end ($Millions)**	**Fair value of associated swaps ($Millions)**	**Interest Rate Swap Issue Date (mm/dd/yyyy)**	**Interest Rate Swap maturity date (mm/dd/yyyy)**	**Notional Amount of Associated Interest Rate Swap ($Millions)**	**Interest Rate Swap Fixed Payment Rate (bps)**	**Interest Rate Swap Payment Index**	**Interest Rate Swap Payment Spread (bps)**	**Currency denomination of instrument**	**Currency of Foreign Exchange Swap Payment**	**Notional Amount of Foreign Exchange Swap ($Millions)**	**Exchange Rate of Foreign Exchange Swap (II/HH)**	**Y9C BHCK 4062 Reconciliation**
MDRMs	CQCIR629	CQCIR630	CQCIR631	CQCIR632	CQCIR633	CQCIR634	CQCIR635	CQCIR636	CQCIR637	CQCIR638	CQCIR639	CQCIR640	CQCIR641	CQCIR642
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FR Y-14Q Schedule D - Regulatory Capital Transitions

Institution Name:	
RSSD ID:	
Submission Date (MM/DD/YY):	
As of Date (MM/DD/YY):	

Instructions

1. The FR Y-14Q Regulatory Capital Transitions schedule is intended to be used for the monitoring of historical progress against the forecasts provided in the FR Y-14A version of the schedule. Please complete the FR Y-14Q schedule with actual data as of the most recent quarter end subsequent to the close of each quarter, on a fully phased-in basis. Do not use this schedule to update projections for future quarters.

2. Complete **non-shaded cells** only, using data as of the balance sheet date under baseline assumptions, consistent with the annual CCAR exercise.

3. For the purpose of completing this schedule, BHCs and IHCs should refer to the "FR Y-14Q Regulatory Capital Transitions Instructions."

4. In each worksheet there is a "Comments" column. Please provide explanation in this column for any significant deviations from the projections that were provided as part of the most recent CCAR submission, as well as from previous quarter if applicable. Also, please provide any other comments if necessary.

5. On the Planned Actions worksheet, please complete the fields for "Description," "Action Type," "Exposure Type" and "RWA Type" (columns B through E) with information on the planned actions your BHC included in its most recently submitted FR Y-14A Regulatory Capital Transitions schedule. In columns F through K, for each planned action please input the actual dollar amount impact on tier 1 common, tier 1 capital, risk-weighted assets, average total assets, leverage exposures, and the firm's balance sheet based on progress made on the action in the past quarter. In a separate attachment, please provide additional information to describe the progress made on each planned action during the reporting quarter.

FR Y-14Q Schedule D.1 - Capital Composition

FR Y-14Q - Regulatory Capital Transitions Schedule:

	Capital Composition	Actual in $Millions as of date	Comments
1	AOCI opt-out election? (enter "1" for Yes; enter "0" for No)		
Common equity tier 1 capital			
2	Common stock and related surplus (net of treasury stock and unearned employee stock ownership plan [ESOP] shares)		
3	Retained earnings		
4	Accumulated other comprehensive income (AOCI)		
5	Common equity tier 1 minority interest includable in common equity tier 1 capital		
6	Common equity tier 1 before adjustments and deductions (sum of items 2 through 5)	-	
Common equity tier 1 capital: adjustments and deductions			
7	Goodwill, net of associated deferred tax liabilities (DTLs)		
8	Intangible assets (other than goodwill and mortgage servicing assets (MSAs)), net of associated DTLs		
9	Deferred tax assets (DTAs) that arise from net operating loss and tax credit carryforwards, net of any related valuation allowances and net of DTLs		
If Item 1 is "1" for "Yes", complete items 10 through 14 only for AOCI related adjustments.			
10	AOCI related adjustments: Net unrealized gains (losses) on available-for-sale securities (if a gain, report as a positive value; if a loss, report as a negative value)		
11	AOCI related adjustments: Net unrealized loss on available-for-sale preferred stock classified as an equity security under GAAP and available-for-sale equity exposures (report loss as a positive value)		
12	AOCI related adjustments: Accumulated net gains (losses) on cash flow hedges (if a gain, report as a positive value; if a loss, report as a negative value)		
13	AOCI related adjustments: Amounts recorded in AOCI attributed to defined benefit postretirement plans resulting from the initial and subsequent application of the relevant GAAP standards that pertain to such plans (if a gain, report as a positive value; if a loss, report as a negative value)		
14	AOCI related adjustments: Net unrealized gains (losses) on held-to-maturity securities that are included in AOCI (if a gain, report as a positive value; if a loss, report as a negative value)		
If Item 1 is "0" for "No", complete item 15 only for AOCI related adjustments.			
15	AOCI related adjustments: Accumulated net gain (loss) on cash flow hedges included in AOCI, net of applicable tax effects, that relate to the hedging of items that are not recognized at fair value on the balance sheet (if a gain, report as a positive value; if a loss, report as a negative value)		
16	Other deductions from (additions to) common equity tier capital 1 before threshold-based deductions: Unrealized net gain (loss) related to changes in the fair value of liabilities that are due to changes in own credit risk (if a gain, report as a positive value; if a loss, report as a negative value)		
17	Other deductions from (additions to) common equity tier capital 1 before threshold-based deductions: All other deductions from (additions to) common equity tier 1 capital before threshold-based deductions		
18	Non-significant investments in the capital of unconsolidated financial institutions in the form of common stock that exceed the 10 percent threshold for non-significant investments		
19	Subtotal (item 6 minus items 7 through 18)	-	

FR Y-14Q Schedule D.1 - Capital Composition

FR Y-14Q - Regulatory Capital Transitions Schedule:

	Capital Composition	Actual in $Millions as of date	Comments
20	Significant investments in the capital of unconsolidated financial institutions in the form of common stock, net of associated DTLs, that exceed the 10 percent common equity tier 1 capital deduction threshold (from the Exceptions Bucket Calc tab)	-	
21	MSAs, net of associated DTLs, that exceed the 10 percent common equity tier 1 capital deduction threshold (from the Exceptions Bucket Calc tab)	-	
22	DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs, that exceed the 10 percent common equity tier 1 capital deduction threshold (from the Exceptions Bucket Calc tab)	-	
23	Amount of significant investments in the capital of unconsolidated financial institutions in the form of common stock; MSAs, net of associated DTLs; and DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs; that exceeds the 15 percent common equity tier 1 capital deduction threshold (from the Exceptions Bucket Calc tab)	-	
24	Deductions applied to common equity tier 1 capital due to insufficient amount of additional tier 1 capital and tier 2 capital to cover deductions		
25	Total adjustments and deductions for common equity tier 1 capital (sum of items 20 through 24)	-	
26	Common equity tier 1 capital (item 19 minus item 25)	-	
Additional tier 1 capital			
27	Additional tier 1 capital instruments plus related surplus		
28	Tier 1 minority interest not included in common equity tier 1 capital		
29	Additional tier 1 capital before deductions (sum of items 27 through 28)	-	
30	Additional tier 1 capital deductions		
31	Additional tier 1 capital (greater of item 29 minus item 30 or zero)	-	
Tier 1 capital			
32	Tier 1 capital (sum of items 26 and 31)	-	
Other Quarterly Changes			
33	Issuance of common stock (including conversion to common stock)		
34	Repurchases of common stock		
35	Net income (loss) attributable to bank holding company		
36	Cash dividends declared on preferred stock		
37	Cash dividends declared on common stock		
38	Previously issued tier 1 capital instruments (excluding minority interest) that would no longer qualify (please report 100% value)		
39	Previously issued tier 1 minority interest that would no longer qualify (please report 100% value)		

FR Y-14Q Schedule D.2 - Exceptions Bucket Calculator

	"Exceptions Bucket" Calculator	Actual in $Millions as of date	Comments
	Significant investments in the capital of unconsolidated financial institutions in the form of common stock		
1	Gross significant investments in the capital of unconsolidated financial institutions in the form of common stock		
2	Permitted offsetting short positions in relation to the specific gross holdings included above		
3	Significant investments in the capital of unconsolidated financial institutions in the form of common stock net of short positions	-	
4	10 percent common equity tier 1 deduction threshold (10 percent of item 19 in the Capital Composition tab)	-	
5	Amount to be deducted from common equity tier 1 due to 10 percent deduction threshold (greater of item 3 minus 10 percent of	-	
	Mortgage servicing assets		
6	Total mortgage servicing assets classified as intangible		
7	Associated deferred tax liabilities which would be extinguished if the intangible becomes impaired or derecognized under the		
8	Mortgage servicing assets net of related deferred tax liabilities (item 6 minus item 7)	-	
9	10 percent common equity tier 1 deduction threshold (10 percent of item 19 in the Capital Composition tab)	-	
10	Amount to be deducted from common equity tier 1 due to 10 percent deduction threshold (greater of item 8 minus 10 percent of	-	
	Deferred tax assets due to temporary differences		
11	DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation		
12	10 percent common equity tier 1 deduction threshold (10 percent of item 19 in the Capital Composition tab)	-	
13	Amount to be deducted from common equity tier 1 due to 10 percent deduction threshold (greater of item 11 minus 10 percent of	-	
	Aggregate of items subject To the 15% limit (significant investments, mortgage servicing assets and deferred tax assets arising from temporary differences)		
14	Sum of items 3, 8, and 11	-	
15	15 percent common equity tier 1 deduction threshold (item 19 in the Capital Composition tab minus item 14, multiplied by 17.65	-	
16	Sum of items 5, 10, and 13	-	
17	Item 14 minus item 16	-	
18	Amount to be deducted from common equity tier 1 due to 15 percent deduction threshold (greater of item 17 minus item 15 or	-	

FR Y-14Q Schedule D.3 - Risk-Weighted Assets - Advanced RWA

	Risk-weighted Assets-Advanced[1, 2]	Actual in $Millions as of date	Comments
	Advanced Approaches Credit Risk (Including CCR and non-trading credit risk), with 1.06 scaling factor where applicable		
1	**Credit RWA**	-	
2	Wholesale Exposures	-	
3	Corporate		
4	Bank		
5	Sovereign		
6	IPRE		
7	HVCRE		
8	Counterparty Credit Risk	-	
9	Eligible margin loans, repostyle transactions and OTC derivatives with crossproduct netting—EAD adjustment method		
10	Eligible margin loans, repostyle transactions and OTC derivatives with crossproduct netting—collateral reflected in LGD		
11	Eligible margin loans, repostyle transactions—no cross-product netting—EAD adjustment method		
12	Eligible margin loans, repostyle transactions—no cross-product netting—collateral reflected in LGD		
13	OTC derivatives—no cross-product netting—EAD adjustment method		
14	OTC derivatives—no crossproduct netting—collateral reflected in LGD		
15	Retail Exposures	-	
16	Residential mortgage— closed-end first lien exposures		
17	Residential mortgage— closed-end junior lien exposures		
18	Residential mortgage—revolving exposures		
19	Qualifying revolving exposures		
20	Other retail exposures		
21	Securitization Exposures	-	
22	Subject to supervisory formula approach (SFA)		
23	Subject to simplified supervisory formula approach (SSFA)		
24	Subject to 1,250% risk-weight		
25	Cleared Transactions	-	
26	Derivative contracts and netting sets to derivatives		
27	Repo-style transactions		
28	Default fund contributions		
29	Equity Exposures		
30	Other Assets		
31	CVA Capital Charge (risk-weighted asset equivalent)	-	
32	Advanced CVA Approach	-	
33	Unstressed VaR with Multipliers		
34	Stressed VaR with Multipliers		
35	Simple CVA Approach		

FR Y-14Q Schedule D.3 - Risk-Weighted Assets - Advanced RWA

	Risk-weighted Assets-Advanced[1, 2]	Actual in $Millions as of date	Comments
	Advanced Approaches Operational Risk		
36	**Operational RWA**		
	Market Risk		
37	**Market RWA**	-	
38	Value-at-risk (VAR)-based capital requirement		
39	Stressed VAR-based capital requirement		
40	Incremental Risk Charge (IRC)		
41	Correlation Trading		
42	Comprehensive Risk Measurement (CRM), Before Application of Surcharge		
43	8% of Advanced Measurement Method for Exposures Subject to CRM	-	
44	CRM Floor Based on 100% of Advanced - Net Long		
45	CRM Floor Based on 100% of Advanced - Net Short		
46	Non-modeled Securitization		
47	Specific risk add-on (excluding securitization and correlation)	-	
48	Debt		
49	Equity		
50	Other market risk		
51	**Assets subject to the general risk-based capital requirements**		
52	**Other RWA**		
53	**Excess eligible credit reserves not included in tier 2 capital**		
54	**Total RWA**	-	

FR Y-14Q Schedule D.4 - Risk-Weighted Assets - Standardized RWA

	Risk-weighted Assets-Standardized[1, 2]	Actual in $Millions as of date	Comments
Standardized Approach Credit Risk			
1	Cash and balances due from depository institutions		
2a	Securities (excluding securitizations): Held-to-maturity		
2b	Securities (excluding securitizations): Available-for-sale		
3	Federal funds sold		
	Loans and leases on held for sale		
4a	Residential Mortgage exposures		
4b	High Volatility Commercial Real Estate (HVCRE) exposures		
4c	Exposures past due 90 days or more or on nonaccrual		
4d	All other exposures		
	Loans and leases, net of unearned income		
5a	Residential mortgage exposures		
5b	High Volatility Commercial Real Estate (HVCRE) exposures		
5c	Exposures past due 90 days or more or on nonaccrual		
5d	All other exposures		
6	Trading assets (excluding securitizations that receive standardized charges)		
7a	All other assets		
7b	Separate account bank-owned life insurance		
7c	Default fund contributions to central counterparties		
	On-balance sheet securitization exposures		
8a	Held-to-maturity		
8b	Available-for-sale		
8c	Trading assets that are securitization exposures that receive standardized charges		
8d	All other on-balance sheet securitization exposures		
9	Off-balance sheet securitization exposures		
10	**RWA for Balance Sheet Asset Categories (sum of items 1 through 8d)**	-	

FR Y-14Q Schedule D.4 - Risk-Weighted Assets - Standardized RWA

	Risk-weighted Assets-Standardized[1, 2]	Actual in $Millions as of date	Comments
	Derivatives and Off-Balance-Sheet Asset Categories (Excluding Securitization Exposures)		
11	Financial standby letters of credit		
12	Performance standby letters of credit and transaction related contingent items		
13	Commercial and similar letters of credit with an original maturity of one year or less		
14	Retained recourse on small business obligations sold with recourse		
15	Repo-style transactions		
16	All other off-balance sheet liabilities		
17a	Unused commitments: Original maturity of one year or less, excluding ABCP conduits		
17b	Unused commitments: Original maturity of one year or less to ABCP conduits		
17c	Unused commitments: Original maturity exceeding one year		
18	Unconditionally cancelable commitments		
19	Over-the-counter derivatives		
20	Centrally cleared derivatives		
21	Unsettled transactions (failed trades)		
22	**RWA for Assets, Derivatives and Off-Balance-Sheet Asset Categories (sum of items 9 through 21)**	-	
23	**RWA for purposes of calculating the allowance for loan and lease losses 1.25 percent threshold**		
Market Risk			
24	**Market RWA**	-	
25	**Value-at-risk (VAR) with Multiplier**		
26	**Stressed VAR with Multiplier**		
27	Incremental Risk Charge (IRC)		
28	Correlation Trading		
29	Comprehensive Risk Measurement (CRM), Before Application of Surcharge		
30	8% of Standardized Measurement Method (100%) for Exposures Subject to CRM	-	
31	CRM Floor Based on 100% of Standardized - Net Long		
32	CRM Floor Based on 100% of Standardized - Net Short		

FR Y-14Q Schedule D.4 - Risk-Weighted Assets - Standardized RWA

	Risk-weighted Assets-Standardized[1, 2]	Actual in $Millions as of date	Comments
33	Non-modeled Securitization		
34	Specific risk add-on (excluding securitization and correlation)	-	
35	Debt		
36	Equity		
37	Other market risk		
38	**Excess allowance for loan and lease losses**		
39	**Allocated transfer risk reserve**		
40	**Total RWA**	-	

Footnotes:

[1] Amounts calculated as capital requirements should be converted to risk-weighted assets by multiplying by 12.5.

[2] Any assets deducted from capital should not be included in risk-weighted assets.

FR Y-14Q Schedule D.5 - Leverage Exposure

	Leverage Exposure (quarterly averages)	Actual in $Millions as of date	Comments
	Leverage Exposure for Tier 1 Leverage Ratio (Applicable to All BHCs/IHCs)		
1	Average total consolidated assets		
2	LESS: Deductions from common equity tier 1 capital and additional tier 1 capital (report as a positive value)		
3	LESS: Other Deductions from (Additions to) Assets for Leverage Ratio Purposes (report as a positive value)		
4	**Total assets for the leverage ratio (item 1 less the sum of items 2 and items 3)**		
	Leverage Exposure for Supplementary Leverage Ratio (Applicable to Advanced Approaches BHCs/IHCs Only)		
	On-balance sheet exposures		
5	On-balance sheet assets (excluding on-balance sheet assets for repo-style transactions and derivative exposures, but including cash		
6	LESS: Deductions from common equity tier 1 capital and additional tier 1 capital (report as a positive value)		
7	**Total on-balance sheet exposures (excluding on-balance sheet assets for repo-style transactions and**		
	Derivative exposures		
8	Replacement cost for derivative exposures (net of cash variation margin)		
9	Add-on amounts for potential future exposure (PFE) for derivatives exposures		
10	Gross-up for cash collateral posted if deducted from the on-balance sheet assets, except for cash variation margin		
11	LESS: Deductions of receivable assets for cash variation margin posted in derivatives transactions,		
12	LESS: Exempted CCP leg of client-cleared transactions (report as a positive value)		
13	Effective notional principal amount of sold credit protection		
14	LESS: Effective notional principal amount offsets and PFE adjustments for sold credit protection (report as a positive value)		
15	**Total derivative exposures (sum of items 8, 9, 10 and 13, minus items 11, 12, and 14)**		
	Repo-style transactions		
16	On-balance sheet assets for repo-style transactions		
17	LESS: Reduction of the gross value of receivables in reverse repurchase transactions by cash payables in repurchase transactions under		
18	Counterparty credit risk for all repo-style transactions		
19	Exposure for repo-style transactions where a banking organization acts as an agent		
20	**Total exposures for repo-style transactions (sum of items 16, 18, and 19 minus item 17)**		
	Other off-balance sheet exposures		
21	Off-balance sheet exposures at gross notional amounts		
22	LESS: Adjustments for conversion to credit equivalent amounts (report as a positive value)		
23	**Off-balance sheet exposures (item 21 less items 22)**		
	Capital and total leverage exposures		
24	**Total leverage exposure (sum of items 7, 15, 20 and 23)**		

FR Y-14Q Schedule D.6 - Planned Actions

Planned Actions **Projected in $ Millions**

					Actual Impact ($ Millions)								
Action #	**Description**	**Action Type**	**Exposure Type**	**RWA Type**	**Common Equity Tier 1**	**Tier 1**	**Standardized RWA**	**Advanced RWA**	**Total Assets for Leverage Ratio**	**Total Leverage Exposure for Supplementary Leverage Ratio**	**Balance Sheet Impact**	**Confirm detailed description of action provided in separate attachment**	**Comments**
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FR Y-14Q Schedule D.6 - Planned Actions

Planned Actions **Projected in $ Millions**

					Actual Impact ($ Millions)								
Action #	Description	Action Type	Exposure Type	RWA Type	Common Equity Tier 1	Tier 1	Standardized RWA	Advanced RWA	Total Assets for Leverage Ratio	Total Leverage Exposure for Supplementary Leverage Ratio	Balance Sheet Impact	Confirm detailed description of action provided in separate attachment	Comments
39													
40													
41													
42													
43													
44													
45													
46													
47													
48													
49													
50													
51													
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77													
78													
79													

FR Y-14Q Schedule D.6 - Planned Actions

Planned Actions | **Projected in $ Millions**

Action #	Description	Action Type	Exposure Type	RWA Type	Actual Impact ($ Millions)							Confirm detailed description of action provided in separate attachment	Comments
					Common Equity Tier 1	Tier 1	Standardized RWA	Advanced RWA	Total Assets for Leverage Ratio	Total Leverage Exposure for Supplementary Leverage Ratio	Balance Sheet Impact		
80													
81													
82													
83													
84													
85													
86													
87													
88													
89													
90													
91													
92													
93													
94													
95													
96													
97													
98													
99													
100													
		Total impact of planned actions			-	-	-	-	-	-	-		
		Reported changes from prior period											

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 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
															$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

CTRDH066

CTRDH067

CTRDH071

	M A T U R I T Y														$MM P/(L) from a Parallel Move in Rates (bps)											
	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
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
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
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
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
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														$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	
NOK 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	$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					$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	$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					$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	$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					$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	$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

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) CTRDH087	**Diesel**	**Fuel Oil**	**Heating Oil**	**Naptha**	**Ethanol**	**LPG**	**Jet Fuel**	**Gas Oils**	**Gasoline**	**Other Oil Products**	**Total Oil Products**
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

	POWER														
	CTRDH083														
	US						Europe								
	Ercot	Midwest	North East	NYISO	West	Other US	Nordpool	Benelux	UK	Germany	France	Italy	Other Europe	Other Regions	Total Power
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

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													Total Energy
	Emissions				Coal				Dry Freight		Structured Products	Other / Unspecified Energy	Total Other Energy	
CTRDH086	EUA/ETS	CER	VER	Other	ARA /API2	Richards Bay / API4	Indonesia	Other Regions	Baltic Dry Index	Other Freight				
	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 Spot Maturity	INFORMATIONAL**			
	CTRDH083			
	Heat Rate Options		Tolling Agreements	
	Gas Component	Power Component	Gas Component	Power Component
	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												
	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
CTRDH086	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

		S&P GSCI Index	DJ-UBS Index	TR/J CRB Index	Other Diversified Indices	Diversified Total	Long/Short Commodity Indices	Grand Total
CTRDH086		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

MV* ($MM)	Grand Total	RMBS															
		CTRDH096															
CTRDH100										CTRDH097							
Rating CTRDH098																	
Vintage CTRDH099																	
		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
AAA Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y	$0																$0
> 6Y and <= 9Y	$0																$0
> 3Y and <= 6Y	$0																$0
<= 3Y	$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
> 9Y	$0																$0
> 6Y and <= 9Y	$0																$0
> 3Y and <= 6Y	$0																$0
<= 3Y	$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
> 9Y	$0																$0
> 6Y and <= 9Y	$0																$0
> 3Y and <= 6Y	$0																$0
<= 3Y	$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
> 9Y	$0																$0
> 6Y and <= 9Y	$0																$0
> 3Y and <= 6Y	$0																$0
<= 3Y	$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
> 9Y	$0																$0
> 6Y and <= 9Y	$0																$0
> 3Y and <= 6Y	$0																$0
<= 3Y	$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
> 9Y	$0																$0
> 6Y and <= 9Y	$0																$0
> 3Y and <= 6Y	$0																$0
<= 3Y	$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
> 9Y	$0																$0
> 6Y and <= 9Y	$0																$0
> 3Y and <= 6Y	$0																$0
<= 3Y	$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
> 9Y	$0																$0
> 6Y and <= 9Y	$0																$0
> 3Y and <= 6Y	$0																$0
<= 3Y	$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
> 9Y								$0								$0
> 6Y and <= 9Y								$0								$0
> 3Y and <= 6Y								$0								$0
<= 3Y								$0								$0
Unspecified Vintage								$0								$0
AA Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y								$0								$0
> 6Y and <= 9Y								$0								$0
> 3Y and <= 6Y								$0								$0
<= 3Y								$0								$0
Unspecified Vintage								$0								$0
A Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y								$0								$0
> 6Y and <= 9Y								$0								$0
> 3Y and <= 6Y								$0								$0
<= 3Y								$0								$0
Unspecified Vintage								$0								$0
BBB Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y								$0								$0
> 6Y and <= 9Y								$0								$0
> 3Y and <= 6Y								$0								$0
<= 3Y								$0								$0
Unspecified Vintage								$0								$0
BB Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y								$0								$0
> 6Y and <= 9Y								$0								$0
> 3Y and <= 6Y								$0								$0
<= 3Y								$0								$0
Unspecified Vintage								$0								$0
B Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y								$0								$0
> 6Y and <= 9Y								$0								$0
> 3Y and <= 6Y								$0								$0
<= 3Y								$0								$0
Unspecified Vintage								$0								$0
<B Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y								$0								$0
> 6Y and <= 9Y								$0								$0
> 3Y and <= 6Y								$0								$0
<= 3Y								$0								$0
Unspecified Vintage								$0								$0
NR Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y								$0								$0
> 6Y and <= 9Y								$0								$0
> 3Y and <= 6Y								$0								$0
<= 3Y								$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**
> 9Y			**$0**			
> 6Y and <= 9Y			**$0**			
> 3Y and <= 6Y			**$0**			
<= 3Y			**$0**			
Unspecified Vintage			**$0**			
AA Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
> 9Y			**$0**			
> 6Y and <= 9Y			**$0**			
> 3Y and <= 6Y			**$0**			
<= 3Y			**$0**			
Unspecified Vintage			**$0**			
A Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
> 9Y			**$0**			
> 6Y and <= 9Y			**$0**			
> 3Y and <= 6Y			**$0**			
<= 3Y			**$0**			
Unspecified Vintage			**$0**			
BBB Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
> 9Y			**$0**			
> 6Y and <= 9Y			**$0**			
> 3Y and <= 6Y			**$0**			
<= 3Y			**$0**			
Unspecified Vintage			**$0**			
BB Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
> 9Y			**$0**			
> 6Y and <= 9Y			**$0**			
> 3Y and <= 6Y			**$0**			
<= 3Y			**$0**			
Unspecified Vintage			**$0**			
B Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
> 9Y			**$0**			
> 6Y and <= 9Y			**$0**			
> 3Y and <= 6Y			**$0**			
<= 3Y			**$0**			
Unspecified Vintage			**$0**			
<B Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
> 9Y			**$0**			
> 6Y and <= 9Y			**$0**			
> 3Y and <= 6Y			**$0**			
<= 3Y			**$0**			
Unspecified Vintage			**$0**			
NR Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
> 9Y			**$0**			
> 6Y and <= 9Y			**$0**			
> 3Y and <= 6Y			**$0**			
<= 3Y			**$0**			
Unspecified Vintage			**$0**			
Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**

Trading, PE & Other Fair Value Assets Schedule
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
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
> 9Y	$0																$0
> 6Y and <= 9Y	$0																$0
> 3Y and <= 6Y	$0																$0
<= 3Y	$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
> 9Y	$0																$0
> 6Y and <= 9Y	$0																$0
> 3Y and <= 6Y	$0																$0
<= 3Y	$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
> 9Y	$0																$0
> 6Y and <= 9Y	$0																$0
> 3Y and <= 6Y	$0																$0
<= 3Y	$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
> 9Y	$0																$0
> 6Y and <= 9Y	$0																$0
> 3Y and <= 6Y	$0																$0
<= 3Y	$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
> 9Y	$0																$0
> 6Y and <= 9Y	$0																$0
> 3Y and <= 6Y	$0																$0
<= 3Y	$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
> 9Y	$0																$0
> 6Y and <= 9Y	$0																$0
> 3Y and <= 6Y	$0																$0
<= 3Y	$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
> 9Y	$0																$0
> 6Y and <= 9Y	$0																$0
> 3Y and <= 6Y	$0																$0
<= 3Y	$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
> 9Y	$0																$0
> 6Y and <= 9Y	$0																$0
> 3Y and <= 6Y	$0																$0
<= 3Y	$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
> 9Y								$0								$0
> 6Y and <= 9Y								$0								$0
> 3Y and <= 6Y								$0								$0
<= 3Y								$0								$0
Unspecified Vintage								$0								$0
AA Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y								$0								$0
> 6Y and <= 9Y								$0								$0
> 3Y and <= 6Y								$0								$0
<= 3Y								$0								$0
Unspecified Vintage								$0								$0
A Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y								$0								$0
> 6Y and <= 9Y								$0								$0
> 3Y and <= 6Y								$0								$0
<= 3Y								$0								$0
Unspecified Vintage								$0								$0
BBB Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y								$0								$0
> 6Y and <= 9Y								$0								$0
> 3Y and <= 6Y								$0								$0
<= 3Y								$0								$0
Unspecified Vintage								$0								$0
BB Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y								$0								$0
> 6Y and <= 9Y								$0								$0
> 3Y and <= 6Y								$0								$0
<= 3Y								$0								$0
Unspecified Vintage								$0								$0
B Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y								$0								$0
> 6Y and <= 9Y								$0								$0
> 3Y and <= 6Y								$0								$0
<= 3Y								$0								$0
Unspecified Vintage								$0								$0
<B Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y								$0								$0
> 6Y and <= 9Y								$0								$0
> 3Y and <= 6Y								$0								$0
<= 3Y								$0								$0
Unspecified Vintage								$0								$0
NR Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y								$0								$0
> 6Y and <= 9Y								$0								$0
> 3Y and <= 6Y								$0								$0
<= 3Y								$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
> 9Y			$0			
> 6Y and <= 9Y			$0			
> 3Y and <= 6Y			$0			
<= 3Y			$0			
Unspecified Vintage			$0			
AA Total	$0	$0	$0	$0	$0	$0
> 9Y			$0			
> 6Y and <= 9Y			$0			
> 3Y and <= 6Y			$0			
<= 3Y			$0			
Unspecified Vintage			$0			
A Total	$0	$0	$0	$0	$0	$0
> 9Y			$0			
> 6Y and <= 9Y			$0			
> 3Y and <= 6Y			$0			
<= 3Y			$0			
Unspecified Vintage			$0			
BBB Total	$0	$0	$0	$0	$0	$0
> 9Y			$0			
> 6Y and <= 9Y			$0			
> 3Y and <= 6Y			$0			
<= 3Y			$0			
Unspecified Vintage			$0			
BB Total	$0	$0	$0	$0	$0	$0
> 9Y			$0			
> 6Y and <= 9Y			$0			
> 3Y and <= 6Y			$0			
<= 3Y			$0			
Unspecified Vintage			$0			
B Total	$0	$0	$0	$0	$0	$0
> 9Y			$0			
> 6Y and <= 9Y			$0			
> 3Y and <= 6Y			$0			
<= 3Y			$0			
Unspecified Vintage			$0			
<B Total	$0	$0	$0	$0	$0	$0
> 9Y			$0			
> 6Y and <= 9Y			$0			
> 3Y and <= 6Y			$0			
<= 3Y			$0			
Unspecified Vintage			$0			
NR Total	$0	$0	$0	$0	$0	$0
> 9Y			$0			
> 6Y and <= 9Y			$0			
> 3Y and <= 6Y			$0			
<= 3Y			$0			
Unspecified Vintage			$0			
Total	$0	$0	$0	$0	$0	$0

Trading, PE & Other Fair Value Assets Schedule
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									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				
CDS																							
AAA					$0									$0	$0								
AA					$0									$0	$0								
A					$0									$0	$0								
BBB					$0									$0	$0								
BB					$0									$0	$0								
B					$0									$0	$0								
<B					$0									$0	$0								
NR					$0									$0	$0								
CDS Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
1M					$0									$0	$0								
3M					$0									$0	$0								
6M					$0									$0	$0								
9M					$0									$0	$0								
1Y					$0									$0	$0								
2Y					$0									$0	$0								
3Y					$0									$0	$0								
5Y					$0									$0	$0								
7Y					$0									$0	$0								
10Y					$0									$0	$0								
15Y					$0									$0	$0								
20Y					$0									$0	$0								
30Y					$0									$0	$0								
CDS Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
Indices																							
AAA					$0									$0	$0								
AA					$0									$0	$0								
A					$0									$0	$0								
BBB					$0									$0	$0								
BB					$0									$0	$0								
B					$0									$0	$0								
<B					$0									$0	$0								
NR					$0									$0	$0								
Indices Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
1M					$0									$0	$0								
3M					$0									$0	$0								
6M					$0									$0	$0								
9M					$0									$0	$0								
1Y					$0									$0	$0								
2Y					$0									$0	$0								
3Y					$0									$0	$0								
5Y					$0									$0	$0								
7Y					$0									$0	$0								
10Y					$0									$0	$0								
15Y					$0									$0	$0								
20Y					$0									$0	$0								
30Y					$0									$0	$0								
Indices Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**

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

Trading, PE & Other Fair Value Assets Schedule

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

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:

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	
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

			CS01($K/+1 bp spread widening)								Profit/(Loss) in $K from a Relative (%) Widening in Spreads								
			CTRDH119								CTRDH115								
Asset category CTRDH110 Rating CTRDH111 Maturity CTRDH112	MV* ($MM)	Notional ($MM)	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

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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**
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**

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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**

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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**	
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 S
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**	
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**	**$0**	**$0**
1M					$0							
3M					$0							
6M					$0							
9M					$0							
1Y					$0							
2Y					$0							
3Y					$0							
5Y					$0							
7Y					$0							
10Y					$0							
15Y					$0							
20Y					$0							
30Y					$0							
Covered Bonds Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**

rading, PE & Other Fair Value Assets S
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**	
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 S
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 S
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 S
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 S
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**

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**

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

Sovereign Credit

	(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**
Argentina						$0							
Brazil						$0							
Chile						$0							
Colombia						$0							
Mexico						$0							
Panama						$0							
Peru						$0							
Venezuela						$0							
Other						$0							
Latin America & Caribbean	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
China						$0							
Hong Kong						$0							
India						$0							
Indonesia						$0							
Kazakhstan						$0							
Malaysia						$0							
Philippines						$0							
Singapore						$0							
South Korea						$0							
Taiwan						$0							
Thailand						$0							
Vietnam						$0							
Other						$0							
Asia Ex-Japan	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**

rading, PE & Other Fair Value As
overeign 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

CTRDH122	(A) MV* ($MM) CTRDH123	(B) Notional ($MM) CTRDH124	(C) MV* ($MM) CTRDH125	(D) Notional ($MM) CTRDH126	CS01 ($K/+1 bp spread widening) CTRDH127	Profit/(Loss) in $K from a Relative (%) Widening in Spreads CTRDH130								
							0%	50%	100%	200%	300%	400%	500%	
							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**	**$0**
Nigeria							$0							
South Africa							$0							
Other							$0							
Sub-Saharan Africa	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
Supranationals							$0							
GLOBAL TOTAL	**$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					
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

	Corporate Credit-Advanced Economies						Corporate Credit-Emerging Markets					
	CTRDH148		CTRDH149				CTRDH149					
Other / Unspecified	**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 products**

Table D

	Corporate Credit-Advanced Economies						Corporate Credit-Emerging Markets					
	CTRDH148		CTRDH149				CTRDH149					
Single name and decomposed/unbundled exposures	**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 index products (i.e. indices and index options only)**

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

CTRDH148

	Indices						**Index Tranches**					
	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

Table F

CTRDH148

Effective Date:
Submission Date:

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 D)**

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

Issuer Name	Country	Industry	Rating	Recovery Rate	JTD ($MM)
CTRDH158	CTRDH159	CTRDH160	CTRDH161	CTRDH162	CTRDH163
		`			

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

Issuers to which the reporter has a net short exposure CTRDH157

Issuer Name	Country	Industry	Rating	Recovery Rate	JTD ($MM)
CTRDH158	CTRDH159	CTRDH160	CTRDH161	CTRDH162	CTRDH163

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

PPNR Submission

Please indicate if deposits are 25% or more of total liabilities
Net Interest Income Designation Field - Populated Automatically

	$Millions	FR Y9C Codes	Actual
	Net Interest Income by Business Segment: (17)		
1	Retail and Small Business		-
1A	Domestic **(11)**		-
1B	Credit and Charge Cards **(10)**		
1C	Mortgages		
1D	Home Equity		
1E	Retail and Small Business Deposits		
1F	Other Retail and Small Business Lending		
1G	International Retail and Small Business **(16)**		
2	Commercial Lending		
3	Investment Banking		
4	Merchant Banking / Private Equity		
5	Sales and Trading		-
5A	Prime Brokerage		
5B	Other		
6	Investment Management		
7	Investment Services		
8	Treasury Services		
9	Insurance Services		
10	Retirement / Corporate Benefits Products		
11	Corporate / Other		
12	Optional Immaterial Business Segments **(7)**		
13	**Total Net Interest Income (1)**		-
	Non Interest Income by Business Segment: (17)		
14	Retail and Small Business		-
14A	Domestic		-
14B	Credit and Charge Cards **(10)**		-
14C	Credit and Charge Card Interchange Revenues - Gross		
14D	Other		
14E	Mortgages and Home Equity		-
14F	Production		-
14G	Gains/(Losses) on Sale **(18)**		
14H	Other		
14I	Servicing		-
14J	Servicing & Ancillary Fees		
14K	MSR Amortization **(20)**		
14L	MSR Value Changes due to Changes in Assumptions/Model Inputs/Other Net of Hedge Performance **(19)(21)**		
14M	Other		
14N	Provisions to Repurchase Reserve / Liability for Residential Mortgage Representations and Warranties (contra-revenue) **(12)**		
14O	Retail and Small Business Deposits		-
14P	Non Sufficient Funds / Overdraft Fees - Gross		
14Q	Debit Interchange - Gross		
14R	Other **(22)**		
14S	Other Retail and Small Business Lending		
14T	International Retail and Small Business **(16)**		
15	Commercial Lending		

16	Investment Banking	-
16A	Advisory	
16B	Equity Capital Markets	
16C	Debt Capital Markets	
16D	Syndicated / Corporate Lending	
17	Merchant Banking / Private Equity	-
17A	Net Investment Mark-to-Market	
17B	Management Fees	
17C	Other	
18	Sales and Trading	-
18A	Equities	-
18B	Commission and Fees	
18C	Other **(23)**	
18D	Fixed Income	-
18E	Rates	
18F	Credit	
18G	Other	
18H	Commodities	-
18I	Commission and Fees	
18J	Other	
18K	Prime Brokerage	-
18L	Commission and Fees	
18M	Other	
19	Investment Management	-
19A	Asset Management	
19B	Wealth Management / Private Banking	
20	Investment Services	-
20A	Asset Servicing	-
20B	Securities Lending	
20C	Other	
20D	Issuer Services	
20E	Other	
21	Treasury Services	
22	Insurance Services	
23	Retirement / Corporate Benefits Products	
24	Corporate / Other	
25	Optional Immaterial Business Segments **(7)**	
26	**Total Non-Interest Income (2) (26)**	-
27	**Total Revenues**	-

	Non Interest Expense:		
28	Compensation Expense		-
28A	Salary **(14)**		
28B	Benefits **(14)**		
28C	Commissions **(6)**		
28D	Stock Based Compensation		
28E	Cash Variable Pay		
29	Operational Risk Expense **(8)**		
30	Provisions to Repurchase Reserve / Liability for Residential Mortgage Representations and Warranties **(12)**		
31	Professional and Outside Services Expenses **(13)**		
32	Expenses of Premises and Fixed Assets	*BHCK4217*	
33	Amortization Expense and Impairment Losses for Other Intangible Assets	*BHCKC232*	
34	Marketing Expense		-
34A	Domestic Credit and Charge Card Marketing Expense **(10)(15)(17)**		
34B	Other		
35	Other Real Estate Owned Expense		
36	Provision for Unfunded Off-Balance Sheet Credit Exposures (to build/decrease item 141 (BHCKB557) in Balance Sheet)		
37	Other Non-Interest Expense **(4)**		
38	**Total Non-Interest Expense (3)**		-
39	**Actual PPNR (5)**	*BHCK4074+BHCK4079-BHCK4093+BHCKC216-Line Item #40*	-
40	Valuation Adjustment for firm's own debt under fair value option (FVO) **(9) (27)**		
41	Goodwill Impairment	*BHCKC216*	
42	Loss resulting from trading shock exercise (if applicable) **(24) (25)**		-

Footnotes to the *PPNR Projections Worksheet*

(1) Amount should equal item **49** of the PPNR NII Worksheet, if completed.

(2) Excludes Valuation Adjustment for firm's own debt under fair value option (FVO) in item **40**.

(3) Excludes Goodwill Impairment included in item **41**.

(4) Provide a further break out of significant items included in Other Non-Interest Expense such that no more than 5% of Non Interest Expense are reported without further breakout:

(5) By definition, PPNR will calculate as Net Interest Income plus Non-Interest Income less Non-Interest Expense, excluding items broken out in items **40-41**.

(6) Report commissions only in "Commissions" line item **28C**; do not report commissions in any other compensation line items.

(7) See instructions for guidance on related thresholds. List segments included in this line item.

(8) All operational loss items, including operational losses that are contra revenue amounts or cannot be separately identified, should be reported in the operational risk expense. Any legal consultation or retainer fees specifically linked to an operational risk event should be included in the Operational Risk Expense. Include all Provisions to Litigation Reserves / Liability for Claims related to Sold Residential Mortgages and all Litigation Settlements & Penalties in this line item and not any other items.

(9) List segments from which item was excluded:

(10) Include domestic BHC/IHC issued credit and charge cards including those that result from a partnership agreement.

(11) Applies to line items **1A-1F**; US and Puerto Rico only.

(12) Provisions to build any non-litigation reserves/accrued liabilities that have been established for losses related to sold or government-insured residential mortgage loans (first or second lien). Do not report such provisions in any other items; report them only in line items **14N** or **30**, as applicable.

(13) Include routine legal expenses (i.e legal expenses not related to operational losses) here.

(14) Do not report stock based and cash variable pay compensation here.

(15) Include both direct and allocated expenses. Report any expenses that are made to expand the company's card member and/or merchant base, facilitate greater segment penetration, enhance the perception of the company's credit card brand, and/or increase the utilization of the existing card member base across the spectrum of marketing and advertising mediums.

(16) Revenues from regions outside the US and Puerto Rico.

(17) See Instructions for description of standardized Business Segments/Lines. Unless specified otherwise, all numbers are global.

(18) Gains/(Losses) from the sale of mortgages and home equity originated through all production channels (retail, broker, correspondent, etc.) with the intent to sell. Such gains/losses should include deferred fees and costs that are reported as adjustments to the carrying balance of the sold loan, fair value changes on loan commitments with rate locks that are accounted for as derivatives, fair value changes on mortgage loans held-for-sale designated for fair value treatment, lower-of-cost or market adjustments on mortgage loans held-for-sale not designated for fair value treatment, fair value changes on derivative instruments used to hedge loan commitments and held-of-sale mortgages, and value associated with the initial capitalization of the MSR upon sale of the loan.

(19) Report changes in the MSR value here and not in any other items. Report changes in the MSR hedges here and not in any other items.

(20) Include economic amortization or scheduled and unscheduled payments, net of defaults under both FV and LOCOM accounting methods.

(21) Include MSR changes under both FV and LOCOM accounting methods.

(22) Among items included here are debit card contra-revenues and overdraft waivers, as applicable.

(23) Report all Non-Interest Income for Equities Sales and Trading, excluding Prime Brokerage (to be reported as a separate line item) and excluding Commissions and Fees. This includes trading profits and other non-interest non-commission income.

(24) BHCs/IHCs should not report changes in value of the MSR asset or hedges within the trading book.

(25) List segments from which item was excluded:

(26) Exclude result of trading shock exercise (where applicable), as it is reported in item **42**.

(27) List FR Y-9C HI Schedule items in which this item is normally reported although excluded from PPNR for this report:

PPNR Net Interest Income

		Actual
	AverageAsset Balances ($Millions) (1)	
1	**First Lien Residential Mortgages (in Domestic Offices)**	
2	**Second / Junior Lien Residential Mortgages (in Domestic Offices)**	-
2A	Closed-End Junior Liens	
2B	Home Equity Lines Of Credit (HELOCs)	
3	**C&I Loans (7)**	
4	**CRE Loans (in Domestic Offices)**	
5	**Credit Cards**	
6	**Other Consumer**	-
6A	Auto Loans	
6B	Student Loans	
6C	Other, incl. loans backed by securities (non-purpose lending)	
7	**Real Estate Loans (Not in Domestic Offices)**	-
7A	Residential Mortgages (First and Second Lien)	
7B	Other	
8	**Other Loans & Leases (10)**	
9	**Nonaccrual Loans (5)**	
10	**Securities (AFS and HTM) - Treasuries and Agency Debentures**	
11	**Securities (AFS and HTM) - Agency RMBS (both CMOs and pass-throughs)**	
12	**Securities (AFS and HTM) - Other**	
13	**Trading Assets**	
14	**Deposits with Banks & Other**	
15	**Other Interest/Dividend Bearing Assets (2)**	
16	**Other Assets**	
17	**Total Average Asset Balances**	-
	Average Rates Earned (%) (9)	
18	**First Lien Residential Mortgages (in Domestic Offices)**	
19	**Second / Junior Lien Residential Mortgages (in Domestic Offices)**	
19A	Closed-End Junior Liens	
19B	HELOCs	
20	**C&I Loans (7)**	
21	**CRE Loans (in Domestic Offices)**	
22	**Credit Cards**	
23	**Other Consumer**	
23A	Auto Loans	
23B	Student Loans	
23C	Other, incl. loans backed by securities (non-purpose lending)	
24	**Real Estate Loans (Not in Domestic Offices)**	
24A	Residential Mortgages (First and Second Lien)	
24B	Other	
25	**Other Loans & Leases**	
26	**Nonaccrual Loans (5)**	
27	**Securities (AFS and HTM) - Treasuries and Agency Debentures**	
28	**Securities (AFS and HTM) - Agency RMBS (both CMOs and pass-throughs)**	
29	**Securities (AFS and HTM) - Other**	
30	**Trading Assets**	
31	**Deposits with Banks & Other**	
32	**Other Interest/Dividend Bearing Assets**	
33	**Total Interest Income**	-

	Average Liability Balances ($Millions)	
34	**Deposits-Domestic (6)**	-
34A	Non-Interest-Bearing Demand	
34B	Money Market Accounts	
34C	Savings	
34D	NOW, ATS, and other Transaction Accounts	
34E	Time Deposits	
35	**Deposits-Foreign (6)**	-
35A	Foreign Deposits	
35B	Foreign Deposits-Time	
36	**Fed Funds, Repos, & Other Short Term Borrowing**	-
36A	Fed Funds	
36B	Repos	
36C	Other Short Term Borrowing **(11)**	
37	**Trading Liabilities**	
38	**Subordinated Notes Payable to Unconsolidated Trusts Issuing Trust Preferred Securities (TruPS) and TruPS Issued by Consolidated Special Purpose Entities**	
39	**Other Interest-Bearing Liabilities (3)(11)**	
40	**Other Liabilities (11)**	
41	**Total Average Liability Balances**	-
	Average Liability Rates (%) (9)	
42	**Deposits-Domestic (6)**	
42A	Non-Interest-Bearing Demand **(8)**	0.0%
42B	Money Market Accounts	
42C	Savings	
42D	Negotiable Order of Withdrawal (NOW), Automatic Transfer Service (ATS), and other Transaction Accounts	
42E	Time Deposits	
43	**Deposits-Foreign (6)**	
43A	Foreign Deposits	
43B	Foreign Deposits-Time	
44	**Fed Funds, Repos, & Other Short Term Borrowing**	
44A	Fed Funds	
44B	Repos	
44C	Other Short Term Borrowing	
45	**Trading Liabilities**	
46	**Subordinated Notes Payable to Unconsolidated Trusts Issuing TruPS and TruPS Issued by Consolidated Special Purpose Entities**	
47	**Other Interest-Bearing Liabilities (3)(11)**	
48	**Total Interest Expense**	-
49	**Total Net Interest Income (4)**	-

Footnotes to the *Net Interest Income Worksheet*

(1) Exclude nonaccrual loans from lines **1-8**, reporting these balances in item **9**. Include purchased credit impaired loans.

(2) Break out and explain nature of significant items included in Other Interest/Dividend Bearing Assets such that no more than 5% of total Average Asset Balances are reported without a further breakout.

(3) Break out and explain nature of significant items included in All Other Interest Bearing Liabilities Balances such that no more than 5% of total Liability Balances are reported without a further breakout.

(4) Amount should equal item **13** of the *PPNR Submission Worksheet.*

(5) Institutions are to provide additional details within the supporting documentation; the composition of the non-accrual loans by key loan type over the reported time periods for each of the scenarios.

(6) A sum of average domestic and foreign deposits should be equal to a sum of average BHDM6631, BHDM6636, BHFN6631, and BHFN6636.

(7) Report C&I Graded, Small Business (Scored/Delinquency Managed), Corporate Card, Business Card

(8) Rates are equal to zero by definition.

(9) All rates are annualized.

(10) Include loans secured by farmland here (BHDM1420) and other loans not accounted for in the other categories.

(11) A Sum of line items 36C and 39 equals a sum of BHCK3190, BHCK4062, and interest-bearing liabilities reported in BHCK2750; line item 40 captures non-interest bearing liabilities in BHCK2750

Are Other Average Interest-Bearing Asset Balances more than 5% of Total Average Interest-Bearing Asset Balances?	N/A
Are Other Average Deposit and Interest-Bearing Non-Deposit Liability Balances more than 5% of Total Average Interest-Bearing Liability Balances?	N/A
Are Other Average Interest-Bearing Asset Balances more than 5% of Total Average Interest-Bearing Asset Balances?	N/A
Are Other Average Deposit and Interest-Bearing Non-Deposit Liability Balances more than 5% of Total Average Interest-Bearing Liability Balances?	N/A

PPNR Metrics

		FR Y9C Codes	Units	Actual
	A. Metrics by Business Segment/Line (9)			
	Retail and Small Business Segment			
	Domestic **(24)**			
	Credit and Charge Cards			
1	Total Open Accounts – End of Period		#	
2	Credit and Charge Card Purchase Volume		$Millions	
3	Credit and Charge Card Rewards/Partner Sharing Expense **(23) (34)**		$Millions	
	Mortgages and Home Equity			
4	Average Third-Party Residential Mortgages Serviced **(3)**		$Millions	
5	Residential Mortgage Originations Industry Market Size – Volume **(25)**		$Millions	
6	Mortgages and Home Equity Sold during the quarter **(26)**	*BHCKF070+BHCKF071+BHDMF674+BHDMF675*	$Millions	
7	Servicing Expenses **(8)**		$Millions	
	Retail and Small Business Deposits			
8	Total Open Checking and Money Market Accounts – End of Period **(31)**		#	
9	Debit Card Purchase Transactions		#	
	International Retail and Small Business **(12)**			
10	Credit Card Revenues **(1)**		$Millions	
	Investment Banking Segment			
11	Number of Employees **(15)**		#	
12	Compensation - Total **(8)**		$Millions	
13	Stock Based Compensation and Cash Variable Pay **(8)**		$Millions	
	Advisory			
14	Deal Volume		$Millions	
15	Industry Market Size - Fees		$Millions	
16	Industry Market Size - Completed Deal Volume		$Millions	
17	Backlog **(30)**		$Millions	
	Equity Capital Markets			
18	Deal Volume		$Millions	
19	Industry Market Size - Fees		$Millions	
20	Industry Market Size - Volume		$Millions	
	Debt Capital Markets			
21	Deal Volume		$Millions	
22	Industry Market Size - Fees		$Millions	
23	Industry Market Size - Volume		$Millions	
	Syndicated Lending			
24	Deal Volume		$Millions	
25	Industry Market Size - Fees		$Millions	
26	Industry Market Size - Volume		$Millions	
	Sales and Trading Segment			
27	Number of Employees **(15)**		#	
28	Compensation - Total **(8)**		$Millions	
29	Stock Based Compensation and Cash Variable Pay **(8)**		$Millions	
	Equities			
30	Average Asset Balance		$Millions	
	Fixed Income			
31	Average Asset Balance		$Millions	
	Commodities			
32	Average Asset Balance		$Millions	
	Prime Brokerage			
33	Average Client Balances **(13)**		$Millions	

34	Transaction Volume		$Millions	
	Investment Management Segment			
	Asset Management			
35	AUM - Total **(10)**		$Millions	-
35A	AUM - Equities		$Millions	
35B	AUM - Fixed Income		$Millions	
35C	AUM - Other		$Millions	
36	Net Inflows/Outflows		$Millions	
	Wealth Management/Private Banking			
37	Fee Earning Client Assets - Total **(10)**		$Millions	-
37A	Fee Earning Client Assets - Equities		$Millions	
37B	Fee Earning Client Assets - Fixed Income		$Millions	
37C	Fee Earning Client Assets - Other		$Millions	
38	Net Inflows/Outflows		$Millions	
39	Number of Financial Advisors **(11)**		#	
	Investment Services Segment			
	Asset Servicing			
40	Assets under Custody and Administration		$Millions	
	B. Firm Wide Metrics: PPNR Projections Worksheet			
41	Number of Employees	*BHCK4150*	#	
42	Revenues - International		$Millions	-
42A	Revenues - APAC **(2) (16)**		$Millions	
42B	Revenues - EMEA **(2) (17)**		$Millions	
42C	Revenues - LatAm **(2) (18)**		$Millions	
42D	Revenues - Canada **(2)**		$Millions	
43	Revenues - Domestic		$Millions	-
44	Severance Costs **(14)**		$Millions	
45	Collateral Underlying Operating Leases for Which the Bank is the Lessor **(22)**		$Millions	-
45A	Auto		$Millions	
45B	Other		$Millions	
46	OREO Balance	*BHCK2150*	$Millions	-
46A	Commercial		$Millions	
46B	Residential		$Millions	
46C	Farmland		$Millions	
47	Non-Recurring PPNR Items **(32)**		$Millions	
48	Trading Revenue	*BHCKA220*	$Millions	
49	Net Gains/(Losses) on Sales of Other Real Estate Owned **(19)**	*BHCK8561*	$Millions	

C. Firm Wide Metrics: Net Interest Income Worksheet (Required only for BHCs that were required to complete the Net Interest Income Worksheet)

50	Carrying Value of Purchased Credit Impaired (PCI) Loans	*BHCKC780*	$Millions	
51	Net Accretion of discount on PCI Loans included in interest Revenues		$Millions	
52	Loans Held for Sale - First Lien Residential Liens in Domestic Offices (Average Balances)		$Millions	
53	Average Rate on Loans Held for Sale-First Lien Residential Liens in Domestic Offices		%	

Quarter End Weighted Average Life of Assets **(4) (6)**

54	First Lien Residential Mortgages (in Domestic Offices) **(33)**	months	
55	Closed-End Junior Residential Liens (in Domestic Offices)	months	
56	Home Equity Lines Of Credit (HELOCs)	months	
57	C&I Loans	months	
58	CRE Loans (in Domestic Offices)	months	
59	Credit Cards	months	
60	Auto Loans	months	
61	Student Loans	months	
62	Other, incl. loans backed by securities (non-purpose lending) **(7)**	months	
63	Residential Mortgages (First and Second Lien, Not in Domestic Offices)	months	
64	Other Real Estate Loans (Not in Domestic Offices)	months	
65	Other Loans & Leases	months	
66	Securities (AFS and HTM) - Treasuries and Agency Debentures	months	
67	Securities (AFS and HTM) - Agency RMBS (both CMOs and pass-throughs)	months	
68	Securities (AFS and HTM) - Other	months	
69	Trading Assets	months	
70	All Other Earning Assets	months	

Quarter End Weighted Average Life of Liabilities **(4) (6)**

71	Domestic Deposits - Time	months	
72	Foreign Deposits-Time	months	
73	Fed Funds	months	
74	Repos	months	
75	Other Short Term Borrowing	months	
76	Trading Liabilities	months	
77	Subordinated Notes Payable to Unconsolidated Trusts Issuing TruPS and TruPS Issued by Consolidated Special Purpose Entities	months	
78	All Other Interest Bearing Liabitilies	months	

			For upward rate movements	For downward rate movements	Assumed Floor
	Average Domestic Deposit Repricing Beta in a 'Normal Environment' **(5)**				
79	Money Market Accounts	basis points			
80	Savings	basis points			
81	NOW, ATS, and other Transaction Accounts	basis points			
82	Time Deposits	basis points			
	Average Foreign Deposit Repricing Beta in a 'Normal Environment' **(5)**				
83	Foreign Deposits	basis points			
84	Foreign Deposits-Time	basis points			
85	New Domestic Business Pricing for Time Deposits **(27)**				
85A	Curve (if multiple terms assumed) **(28)**				
85B	Index rate (if single term assumed) **(29)**				
85C	Spread relative to the Index Rate (basis points) **(29)**	basis points			

Footnotes to the *PPNR Metrics Worksheet*

(1) Provide metrics data for all quarters, but only if International Retail and Small Business Segment revenues exceeded 5% of Total Retail and Small Business Segment and Total Retail and Small Business revenue exceeded 5% of total revenues in any of the last four actual quarters requested in the PPNR schedule.

(2) Provide regional breakouts for all quarters but only if international revenue exceeded 5% of the total revenue in any of the last four actual quarters requested in the PPNR schedule.

(3) Average oustanding principal balance fo residential mortgage loans the BHC services for others.

(4) The Weighted Average Life should reflect the current position, the impact of new business activity, as well as the impact of behavioral assumptions such as prepayments or defaults, based on the expected remaining lives, inclusive of behavioral assumptions. It should reflect the weighted average of time to principal actual repayment (as modeled) for all positions in that portfolio, rounded to the nearest monthly term. For revolving products, the WAL should reflect the underlying repayment behavior assumptions assumed by the institution, which would include contractual repayments, any assumed excess payments or prepayments, and defaults. The WAL for the FR Y-14Q disclosures should reflect the spot balance sheet position for each time period. For the FR Y-14A, given that it covers forecasted time periods, the WAL should be forward-looking which incorporates the changes to the projected WAL, including new business activity.

(5) A rate movement in an environment where the repricing assumption assumed by each of the major deposit products is not restricted by a cap, floor, or zero. Beta should be reported as a balance-weighted average of the betas of the line items that contribute to the roll up point requested, with an as-of date equal to the reporting date.

(6) Reference PPNR Net Interest Income worksheet for product definitions.

(7) Corresponds to line item **7C** on the Net Interest Income worksheet.

(8) Include both direct and allocated expenses.

(9) "Metrics by Business Segment/Line" correspond to Business Segments/Lines on PPNR Submission worksheet, unless explicitly stated otherwise. See Instructions for defintions of standardized Business Segments/Lines. Unless specified otherwise, all numbers are global. Only line items with "Industry Market Size" in the name are industry/market-wide items; all other items are BHC/IHC-specific.

(10) Assets under Management

(11) Provide a relevant headcount number (e.g. financial advisors, portfolio managers) to facilitate the assessment of revenue productivity in the Wealth Management/Private Banking business line.

(12) Regions outside the US and Puerto Rico.

(13) Report the grossed up "interest balances" that result from prime brokerage activities.

(14) List items on PPNR Projections worksheet that include this item if any:

(15) Full-time equivalent employees at end of current period (BHCK4150) for a given segment only.

(16) Asia and Pacific region (incl. South Asia, Australia, and New Zealand)

(17) Europe, Middle East, and Africa

(18) Latin America, including Mexico

(19) List Business Segments reported on PPNR Projections Worksheet that include this item if any:

(20) List Business Segments reported on PPNR Projections Worksheet that include this item if any:

(21) List Business Segments reported on PPNR Projections Worksheet that include this item if any:

(22) Refers to the balance sheet carrying amount of any equipment or other asset rented to others under operating leases, net of accumulated depreciation. The total in line item **49** should correspond to the amount provided in Y-9C Schedule HC-F Line 6, item 13 in the instructions. The amount included should only reflect collateral rented under operating leases and not include collateral subject to capital/ financing type leases.

(23) Credit cards (including charge cards). List which line item(s) on PPNR Submission worksheet contain(s) the Cards Rewards/Partner Sharing contra-revenues and/or expenses.

(24) Applies to line items **1-9**; US and Puerto Rico only.

(25) Total domestic mortgages originated during the quarter.

(26) FR Y-9C name is "Residential Mortgages Sold During the Quarter"; this metric need not be limited to Mortgages and Home Equity business line.

(27) New business pricing for time deposits refers to the anticipated average rate on newly issued domestic time deposits, including renewals. Given that time deposits have a stated maturity, all time deposits issued for that time period are considered new business.

(28) The term "curve" refers to the reference rate used to price time deposits. Given that the pricing of time deposits is dependent on the term, the institution should provide the overall curve used to price time deposits. If the institution only assumes a single maturity term for new issuances, complete line 88B and 88C only, otherwise complete line 88A only.

(29) If the institution only assumes a single maturity term for new issuance, then the institution should provide the relative index and spread used to estimate new business pricing in lieu of the curve.

(30) A backlog should be based on probability weighted fees. The data should be consistent with historical internal reporting, not by market measurement. The last quarter should be the BHC's/IHC's latest backlog estimate.

(31) Provide description of the accounts included in this line item (e g. Negotiable Order of Withdrawal, Interest Bearing Checking, Non Interest Bearing Demand Deposit Account, Money Market Savings, etc.)

(32) Please break out and explain nature of non-recurring items included in PPNR. Also indicate which items on PPRN Projections worksheet include the items broken out in footnote 32:

(a) Revenues (Net Interest Income + Non Interest Income)

	$ Milllion	
	$ Milllion	
	$ Milllion	
	$ Milllion	
	$ Milllion	
	$ Milllion	
	$ Milllion	

(b) Non Interest Expenses

	$ Milllion	
	$ Milllion	
	$ Milllion	
	$ Milllion	
	$ Milllion	
	$ Milllion	
	$ Milllion	

(33) For WAL, exclude from the reported number Loans Held For Sale

(34) Note if this item includes any contra-revenues other than Rewards/Partner Sharing (e.g. Marketing Expense Amortization)

Do international revenues exceed 5% of total revenues? N/A

Report Information for 1st Lien Residential MSRs Only

Section 1. General Information:

MSR BV
MSR FV
Loans Serviced ($)
Loans Serviced (#)

FR Y-14Q Schedule I - MSR Valuation

Section 2. Current Capitalization Rate Information:

Please provide the capitalization rate (multiple) and base mortgage rate on FNMA/FHLMC, Jumbo and GNMA 30 year products sold during the quarter into a current coupon MBS.
Assume that the remittance cycle is Scheduled/Scheduled, taxes and insurance are escrowed, with FICO scores of 700, and LTV of 80%.

Capitalization Rates	Assumptions	Normal Servicing Multiples							Excess Servicing Multiples							Base Mortgage Rate					
	T&I	Fee	Median	Avg.	25th %	75th %	Min.	Max.	Fee	Median	Avg.	25th %	75th %	Min.	Max.	Median	Avg.	25th %	75th %	Min.	Max.
FNMA/FHLMC (30 year product)	350/mo	25bp	4.62	4.53	4.17	4.79	4.02	5.38	10 bp	4.11	3.93	3.63	4.14	3.02	4.93	4.02	4.14	3.97	4.25	3.69	4.86
GNMA (30 year product)	250/mo	44bp	4.46	4.23	3.84	4.65	2.67	5.20	25 bp	4.22	4.07	3.66	4.51	3.40	4.93	4.02	4.07	3.94	4.25	3.44	4.55
Jumbo (30 year product)	450/mo	25bp	3.66	3.87	3.65	4.19	3.18	4.67	10 bp	3.40	3.55	3.04	3.53	2.82	5.18	4.46	4.46	4.30	4.63	3.69	5.23

Section 3. Valuation Information:

Valuation Methodology: Static or OAS
For static reporters, the yield curve prepayments based upon: Current, Forward, Other
Prepayment Model Used: Proprietary or Vendor
If Vendor Model Used, Note Vendor Name
Default Model Used: Proprietary or Vendor
If Vendor Model Used, Note Vendor Name
FHLMC/FNMA normal, delinquency, and default/foreclosure servicing cost per loan ($)
FHA normal, delinquency, and default/foreclosure servicing cost per loan ($)
VA normal, delinquency, and default/foreclosure servicing cost per loan ($)
Non-agency normal, delinquency, and default/foreclosure servicing cost per loan ($)
Judicial jurisdiction foreclosure time frame (mos)
Non-judicial jurisdiction foreclosure time frame (mos)

FR Y-14Q Schedule I - MSR Valuation

		Fixed Rate					ARMs				Memo	
Section 4. MSR Valuation Sensitivity Analysis:	**Total MSR**	**FHLMC/FNMA 30 Year**	**FHLMC/FNMA 15 Year**	**FHA**	**VA**	**Non-Agency**	**FHLMC/FN**	**FHA**	**VA**	**Non-Agency**	**ALT-A and Option ARM**	**Subprime**
+100 basis point parallel move in yield curve												
+50 basis point parallel move in yield curve												
+25 basis point parallel move in yield curve												
-25 basis point parallel move in yield curve												
-50 basis point parallel move in yield curve												
-100 basis point parallel move in yield curve												
+10% change in 3X10 Implied Swaption Volatility												
-10% charge in 3X10 Implied Swaption Volatility												
+100 basis point move in OAS/discount rate												
-100 basis point move in OAS/discount rate												
+100 basis point change in CDR												
+500 basis point change in CDR												
+1000 basis point change in CDR												
+100 basis point change in CPR												
+500 basis point change in CPR												
+1000 basis point change in CPR												
3 month increase in foreclosure time frame												
$1 per loan increase in normal servicing cost												
$1 per loan increase in delinquency servicing cost												
$1 per loan increase in default/foreclosure servicing cost												
$1 per loan decline in ancillary income												
+100 basis point change in natinoal unemployment rate												
+500 basis point change in national unemployment rate												
-500 basis point change in HPI (National Core Logic Index)												
-1000 basis point change in HPI (National Core Logic Index)												
-2000 basis point change in HPI (National Core Logic Index)												

FR Y-14Q Schedule I - MSR Valuation

Section 5. Detailed Valuation Information:

Product Type	FV Multiple	Prepayment Speed (CPR)	Discount Rate (%)	OAS (bps)	WAC (%)	WAM (mos)	WASF (%)	WART (mos)	WAL (mos)	Avg. Loan Size ($)	Cost to Service per Loan ($)	Ancillary Income per Loan ($)	**Default Rate (CDR)**	Unpaid Principal Balance ($)
FNMA/FHLMC (30 year) Base (note rate)														
< 3.5%														
3.5% -3.99%														
4.0% - 4.49%														
4.5% - 4.99%														
5.0% - 5.49%														
5.5% - 5.99%														
6.0% - 6.49%														
6.5% - 6.99%														
>6.99%														
FNMA/FHLMC (30 year) Excess (note rate)														
< 3.5%														
3.5% -3.99%														
4.0% - 4.49%														
4.5% - 4.99%														
5.0% - 5.49%														
5.5% - 5.99%														
6.0% - 6.49%														
6.5% - 6.99%														
>6.99%														
FNMA/FHLMC (15 year) (note rate)														
< 3.0%														
3.0% - 3.49%														
3.5% - 3.99%														
4.0% - 4.49%														
4.5% - 4.99%														
5.0% - 5.49%														
5.5% - 5.99%														
6.0% - 6.49%														
6.5% - 6.99%														
>6.99%														
GNMA (30 year) (note rate)														
< 3.5%														
3.5% -3.99%														
4.0% - 4.49%														

FR Y-14Q Schedule I - MSR Valuation

Section 5. Detailed Valuation Information:

Product Type	FV Multiple	Prepayment Speed (CPR)	Discount Rate (%)	OAS (bps)	WAC (%)	WAM (mos)	WASF (%)	WART (mos)	WAL (mos)	Avg. Loan Size ($)	Cost to Service per Loan ($)	Ancillary Income per Loan ($)	**Default Rate (CDR)**	Unpaid Principal Balance ($)
4.5%-4.99%														
5.0% - 5.49%														
5.5% - 5.99%														
6.0% - 6.49%														
6.5% - 6.99%														
>6.99%														
Non-agency fixed rate loans (note rate)														
< 3.5%														
3.5% - 3.99%														
4.0% - 4.49%														
4.5% - 4.99%														
5.0% - 5.49%														
5.5% - 5.99%														
6.0% - 6.49%														
6.5% - 6.99%														
>6.99%														
GNMA ARMs (note rate)														
2.5% - 2.99%														
3.0% - 3.49%														
3.5% - 3.99%														
4.0% - 4.49%														
4.5% - 4.99%														
5.0% - 5.49%														
5.5% - 5.99%														
6.0% - 6.49%														
>6.49%														
FHLMC/FNMA ARMs (note rate)														
2.5% - 2.99%														
3.0% - 3.49%														
3.5% - 3.99%														
4.0% - 4.49%														
4.5% - 4.99%														
5.0% - 5.49%														
5.5% - 5.99%														
6.0% - 6.49%														
>6.49%														

FR Y-14Q Schedule I - MSR Valuation

Section 5. Detailed Valuation Information:

Product Type	FV Multiple	Prepayment Speed (CPR)	Discount Rate (%)	OAS (bps)	WAC (%)	WAM (mos)	WASF (%)	WART (mos)	WAL (mos)	Avg. Loan Size ($)	Cost to Service per Loan ($)	Ancillary Income per Loan ($)	**Default Rate (CDR)**	Unpaid Principal Balance ($)
Non-Agency ARMs (note rate)														
2.5% - 2.99%														
3.0% - 3.49%														
3.5% - 3.99%														
4.0% - 4.49%														
4.5% - 4.99%														
5.0% - 5.49%														
5.5% - 5.99%														
6.0% - 6.49%														
>6.49%														

MEMO Item: Included in Non-Agency Above

Sub-Prime (note rate)
<3.5%
3.5% - 3.99%
4.0% - 4.49%
4.5% - 4.99%
5.0% - 5.49%
5.5% - 5.99%
6.0% - 6.49%
6.5% - 6.99%
>6.99%

MEMO Item: Included in Non-Agency Above

ALT-A and Option ARM (note rate)
<3.5%
3.5% - 3.99%
4.0% - 4.49%
4.5% - 4.99%
5.0% - 5.49%
5.5% - 5.99%
6.0% - 6.49%
6.5% - 6.99%
>6.99%

FR Y-14Q Schedule J - Retail Fair Value Option/Held for Sale (FVO/HFS)

Institution Name:	
RSSD ID:	
Date of Data Submission:	

FR Y-14Q Schedule J – Retail Fair Value Option/Held for Sale (FVO/HFS): Table 1

		(A)	(B)
	FVO/HFS Retail Loans	**Unpaid Principal Balance ($MM)**	**Carrying Value ($MM)**
1	Residential Loans with Forward Contracts to Federal Agencies		
2	Residential Loans Repurchased from Agencies with FHA/VA Insurance		
3	All Other Residential Loans Not Included Above		
4	**Total Residential Loans**		
5	Non-Residential Loans with Forward Contracts to Federal Agencies		
6	Student Loans (Not in Forward Contract)		
7	Credit Card Loans (Not in Forward Contract)		
7	Credit Card Loans (Not in Forward Contract)		
8	Auto Loans (Not in Forward Contract)		
9	All Other Non-Residential Loans Not Included Above		
10	**Total Non-Residential Loans**		
11	**Other Retail Loans with Zero Principal or Interest Recourse to the Bank**		
12	**Total Retail FVO/HFS Loans**		

FR Y-14Q Schedule J – Retail Fair Value Option/Held for Sale (FVO/HFS): Table 2

	Carrying Value ($MM)								
	(A)	(B)	(C)	(D)	(E)	(F)	(G)	(H)	(I)
Loan Vintage	**Residential Loans in Forward Contract**	**Residential Loans (Repurchased with FHA/VA Insurance)**	**Residential Loans (Not in (A) or (B))**	**Non-Residential Loans in Forward Contract**	**Student Loans (Not in Forward Contract)**	**Credit Card Loans (Not in Forward Contract)**	**Auto Loans (Not in Forward Contract)**	**All Other Non-Residential Loans Not Included in (D), (E), (F) or (G)**	**Total**
Pre 2006									
2007									
…									
Current Year									
Total Fair Value Loans									

Notes:
1) FVO/HFS is defined as Fair Value Option/Held for Sale
2) The amount in Column I Row 8 in Table 2 should equal the totals summed in Column B Row 4 and Row 10 in Table 1

FR Y-14Q Schedule K - Supplemental

	A. Outstanding balance of whole loans in immaterial portfolios***	B. Cumulative Lifetime Gross Charge-offs*	C. Cumulative Lifetime Purchase Impairments and Fair Value Adjustments**	D. Outstanding balance of loans under $1M in committed balance	E. Outstanding balance of unplanned overdrafts excluded per the Corporate Loan FR Y-14Q schedule instructions	F. Scored loans reported in BHCKF160
1. Student Loans						
2. Other Consumer						
2a. Domestic						
2b. International						
3. First Lien						
3a. Domestic						
3b. International						
4. Junior Lien						
4a. Domestic						
4b. International						
5. Bank and Charge Cards						
5a. Domestic						
5b. International						
6. Auto						
6a. Domestic						
6b. International						
7. Commercial Real Estate						
7a. Construction						
7a.(1) Domestic						
7a.(2) International						
7b. Multifamily						
7b.(1) Domestic						
7b.(2) International						
7c. NFNR - Non-owner occupied						
7c.(1) Domestic						
7c.(2) International						
7.d NFNR - Owner occupied						
7d.(1) Domestic						
7d.(2) International						

FR Y-14Q Schedule K - Supplemental

	A. Outstanding balance of whole loans in immaterial portfolios***	B. Cumulative Lifetime Gross Charge-offs*	C. Cumulative Lifetime Purchase Impairments and Fair Value Adjustments**	D. Outstanding balance of loans under $1M in committed balance	E. Outstanding balance of unplanned overdrafts excluded per the Corporate Loan FR Y-14Q schedule instructions	F. Scored loans reported in BHCKF160
8. Loans Secured by Farmland						
8a. Domestic						
8b. International						
9. Commercial and Industrial						
9a. Graded						
9b. Small Business						
9b.(1) Domestic						
9b.(2) International						
10. Other Loans						
10a. Graded Loans to Foreign Governments						
10b. Graded Agricultural Loans						
10c. Graded Loans to Depositories and Other Financial						
10d. Other Graded Comercial Leases						
10e. All Other Graded Loans						
Not loan category specific						

* On loans reported in the FR Y-14Q retail schedule

** Taken during the life of loans reported in the FR Y-14Q retail schedule

*** Column A should only include loans in whole portfolios deemed to be immaterial using the materiality threshold specified in the general instructions. C&I and CRE loans less than $1M in committed balance should be reported in Column D.

FR Y-14Q: Counterparty Credit Risk

See Counterparty Schedule instructions for guidance on completing this schedule.

BHCs/IHCs should complete all relevant cells in the corresponding worksheets, including this cover page. Data should be reported in millions of dollars.

Institution Name:	
RSSD ID:	
Submission date:	
Data as of date:	
Version:	
When Received:	12/1/18 1:58 PM

Sub-schedule L.1.a Top consolidated/parent counterparties comprising 95% of firm Credit Valuation Adjustment (CVA), ranked by CVA
$ Millions

	Counterparty identifiers							Credit Quality Data	
Rank	Counterparty name	Counterparty ID	Legal Entity Identifier (LEI)	Netting set ID (optional)	Sub-netting set ID (optional)	Industry Code	Country	Internal rating	External rating

Sub-sc
$ Milli

	Exposure and Position Data									
Rank	Gross CE	Stressed Gross CE FR Scenario (Severely Adverse)	Stressed Gross CE FR Scenario (Adverse)	Stressed Gross CE BHC/IHC scenario	Net CE	Stressed Net CE FR Scenario (Severely Adverse)	Stressed Net CE FR Scenario (Adverse)	Stressed Net CE BHC/IHC scenario	Total Notional	New Notional During Quarter

Sub-sc
$ Milli

				CVA Data				Credit Mitigants			Credit Hedges
Rank	Weighted Average Maturity	Position MtM	Total Net Collateral	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA FR Scenario and FR Specification (Adverse)	Stressed CVA BHC Scenario and BHC specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges

Sub-schedule L.1.b.1 Top 20 consolidated/parent counterparties ranked by Federal Reserve Severely Adverse Scenario Stressed CVA
$ Millions

	Counterparty identifiers							Credit Quality Data			
Rank	Counterparty name	Counterparty ID	Legal Entity Identifier (LEI)	Netting set ID (optional)	Sub-netting set ID (optional)	Industry Code	Country	Internal rating	External rating	Gross CE	Stressed Gross CE FR Scenario (Severely Adverse)
1											
2											
3											
4											
5											
6											
7											
8											
9											
10											
11											
12											
13											
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15											
16											
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18											
19											
20											

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$ Milli

	Exposure and Position Data									
Rank	Stressed Gross CE FR Scenario (Adverse)	Stressed Gross CE BHC/IHC scenario	Net CE	Stressed Net CE FR Scenario (Severely Adverse)	Stressed Net CE FR Scenario (Adverse)	Total Notional	New Notional During Quarter	Weighted Average Maturity	Position MtM	Total Net Collateral
1										
2										
3										
4										
5										
6										
7										
8										
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11										
12										
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19										
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$ Milli

		CVA Data				Credit mitigants			Credit Hedges
Rank	Stressed Net CE BHC/IHC scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA FR Scenario and FR Specification (Adverse)	Stressed CVA BHC/IHC Scenario and BHC/IHC specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
1									
2									
3									
4									
5									
6									
7									
8									
9									
10									
11									
12									
13									
14									
15									
16									
17									
18									
19									
20									

Sub-schedule L.1.b.2 Top 20 consolidated/parent counterparties ranked by BHC or IHC Scenario Stressed CVA
$ Millions

	Counterparty identifiers							Credit Quality Data			
Rank	Counterparty name	Counterparty ID	Legal Entity Identifier (LEI)	Netting set ID (optional)	Sub-netting set ID (optional)	Industry Code	Country	Internal rating	External rating	Gross CE	Stressed Gross CE Federal Reserve scenario (Severely Adverse)
1											
2											
3											
4											
5											
6											
7											
8											
9											
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11											
12											
13											
14											
15											
16											
17											
18											
19											
20											

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$ Milli

	Exposure and Position Data									
Rank	Stressed Gross CE Federal Reserve scenario (Adverse)	Stressed Gross CE BHC/IHC scenario	Net CE	Stressed Net CE Federal Reserve scenario (Severely Adverse)	Stressed Net CE Federal Reserve scenario (Adverse)	Total Notional	New Notional During Quarter	Weighted Average Maturity	Position MtM	Total Net Collateral
1										
2										
3										
4										
5										
6										
7										
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17										
18										
19										
20										

Sub-sc
$ Milli

		CVA Data				Credit mitigants			Credit Hedges
Rank	Stressed Net CE BHC/IHC scenario	CVA	Stressed CVA FR scenario and FR specification (Severely Adverse)	Stressed CVA FR scenario and FR specification (Adverse)	Stressed CVA BHC/IHC scenario and BHC/IHC specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
1									
2									
3									
4									
5									
6									
7									
8									
9									
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18									
19									
20									

Sub-schedule L.1.c.1 Top 20 consolidated/parent counterparties ranked by Net CE
$ Millions

	Counterparty identifiers							Credit Quality Data	
Rank	Counterparty name	Counterparty ID	Legal Entity Identifier (LEI)	Netting set ID (optional)	Sub-netting set ID (optional)	Industry Code	Country	Internal rating	External rating
1									
2									
3									
4									
5									
6									
7									
8									
9									
10									
11									
12									
13									
14									
15									
16									
17									
18									
19									
20									

Sub-s
$ Milli

	Exposure and Position Data												
Rank	Gross CE	Stressed Gross CE FR Scenario (Severely Adverse)	Stressed Gross CE FR Scenario (Adverse)	Stressed Gross CE BHC/IHC scenario	Net CE	Stressed Net CE FR Scenario (Severely Adverse)	Stressed Net CE FR Scenario (Adverse)	Stressed Net CE BHC/IHC scenario	Total Notional	New Notional During Quarter	Weighted Average Maturity	Position MtM	Total Net Collateral
1													
2													
3													
4													
5													
6													
7													
8													
9													
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11													
12													
13													
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16													
17													
18													
19													
20													

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$ Milli

	CVA Data				Credit Mitigants			Credit Hedges
Rank	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA FR Scenario and FR Specification (Adverse)	Stressed CVA BHC/IHC Scenario and BHC/IHC specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
1								
2								
3								
4								
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20								

Sub-schedule L.1.c.2 Top 20 consolidated/parent counterparties ranked by Federal Reserve Severely Adverse Scenario Stressed Net CE
$ Millions

	Counterparty identifiers							Credit Quality Data	
Rank	Counterparty name	Counterparty ID	Legal Entity Identifier (LEI)	Netting set ID (optional)	Sub-netting set ID (optional)	Industry Code	Country	Internal rating	External rating
1									
2									
3									
4									
5									
6									
7									
8									
9									
10									
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12									
13									
14									
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16									
17									
18									
19									
20									

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$ Milli

	Exposure and Position Data												
Rank	Gross CE	Stressed Gross CE FR Scenario (Severely Adverse)	Stressed Gross CE FR Scenario (Adverse)	Stressed Gross CE BHC/IHC scenario	Net CE	Stressed Net CE FR Scenario (Severely Adverse)	Stressed Net CE FR Scenario (Adverse)	Stressed Net CE BHC/IHC scenario	Total Notional	New Notional During Quarter	Weighted Average Maturity	Position MtM	Total Net Collateral
1													
2													
3													
4													
5													
6													
7													
8													
9													
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16													
17													
18													
19													
20													

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	CVA Data				Credit Mitigants			Credit Hedges
Rank	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA FR Scenario and FR Specification (Adverse)	Stressed CVA BHC/IHC Scenario and BHC/IHC specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
1								
2								
3								
4								
5								
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18								
19								
20								

Sub-schedule L.1.c.3 Top 20 consolidated/parent counterparties ranked by BHC/IHC Scenario Stressed Net CE
$ Millions

	Counterparty identifiers							Credit Quality Data	
Rank	Counterparty name	Counterparty ID	Legal Entity Identifier (LEI)	Netting set ID (optional)	Sub-netting set ID (optional)	Industry Code	Country	Internal rating	External rating
1									
2									
3									
4									
5									
6									
7									
8									
9									
10									
11									
12									
13									
14									
15									
16									
17									
18									
19									
20									

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$ Milli

	Exposure and Position Data												
Rank	Gross CE	Stressed Gross CE FR Scenario (Severely Adverse)	Stressed Gross CE FR Scenario (Adverse)	Stressed Gross CE BHC/IHC scenario	Net CE	Stressed Net CE FR Scenario (Severely Adverse)	Stressed Net CE FR Scenario (Adverse)	Stressed Net CE BHC/IHC scenario	Total Notional	New Notional During Quarter	Weighted Average Maturity	Position MtM	Total Net Collateral
1													
2													
3													
4													
5													
6													
7													
8													
9													
10													
11													
12													
13													
14													
15													
16													
17													
18													
19													
20													

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	CVA Data				Credit Mitigants			Credit Hedges
Rank	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA FR Scenario and FR Specification (Adverse)	Stressed CVA BHC/IHC Scenario and BHC/IHC specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
1								
2								
3								
4								
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Sub-schedule L.1.d.1 Top 20 consolidated/parent collateralized counterparties ranked by Gross CE (counterparties with at least one netting set with a CSA agreement in place)
$ Millions

	Counterparty Identifiers							Credit Quality Data				
Rank	Counterparty name	Counterparty ID	Legal Entity Identifier (LEI)	Netting set ID (optional)	Sub-netting set ID (optional)	Industry Code	Country	Internal rating	External rating	Gross CE	Stressed Gross CE FR Scenario (Severely Adverse)	Stressed Gross CE FR Scenario (Adverse)
1												
2												
3												
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6												
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$ Milli

	Exposure and Position Data									
Rank	Stressed Gross CE BHC/IHC scenario	Net CE	Stressed Net CE FR Scenario (Severely Adverse)	Stressed Net CE FR Scenario (Adverse)	Stressed Net CE BHC/IHC Scenario	Total Notional	New Notional During Quarter	Weighted Average Maturity	Position MtM	Total Net Collateral
1										
2										
3										
4										
5										
6										
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$ Milli

	CVA Data				Credit Mitigants			Credit Hedges
Rank	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA FR Scenario and FR Specification (Adverse)	Stressed CVA BHC/IHC Scenario and BHC/IHC Specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
1								
2								
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Sub-schedule L.1.d.2 Top 20 consolidated/parent collateralized counterparties ranked by Federal Reserve Severely Adverse Scenario Stressed Gross CE
(counterparties with at least one netting set with a CSA agreement in place)
$ Millions

	Counterparty Identifiers							Credit Quality Data				
Rank	Counterparty name	Counterparty ID	Legal Entity Identifier (LEI)	Netting set ID (optional)	Sub-netting set ID (optional)	Industry Code	Country	Internal rating	External rating	Gross CE	Stressed Gross CE FR Scenario (Severely Adverse)	Stressed Gross CE FR Scenario (Adverse)
1												
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(count
$ Milli

	Exposure and Position Data									
Rank	Stressed Gross CE BHC/IHC scenario	Net CE	Stressed Net CE FR Scenario (Severely Adverse)	Stressed Net CE FR Scenario (Adverse)	Stressed Net CE BHC/IHC Scenario	Total Notional	New Notional During Quarter	Weighted Average Maturity	Position MtM	Total Net Collateral
1										
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5										
6										
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Sub-sc
(count
$ Milli

	CVA Data				Credit Mitigants			Credit Hedges
Rank	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA FR Scenario and FR Specification (Adverse)	Stressed CVA BHC/IHC Scenario and BHC/IHC Specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
1								
2								
3								
4								
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19								
20								

Sub-schedule L.1.e - Aggregate CVA data by ratings and collateralization
$ Millions

Sub-schedule L.1.e.1 Aggregate CVA data by ratings

Ratings Category						
Internal Rating	External Rating	Gross CE excluding CCPs	Gross CE to CCPs	Stressed Gross CE excluding CCPs FR Scenario (Severely Adverse)	Stressed Gross CE to CCPs FR Scenario (Severely Adverse)	Stressed Gross CE excluding CCPs FR Scenario (Adverse)
N/A	N/A					

Sub-schedule L.1.e.2 Additional/Offline CVA reserves

Reserve Type						
Reserve Type		Gross CE excluding CCPs	Gross CE to CCPs	Stressed Gross CE excluding CCPs FR Scenario (Severely Adverse)	Stressed Gross CE to CCPs FR Scenario (Severely Adverse)	Stressed Gross CE excluding CCPs FR Scenario (Adverse)
Model/infrastructure limitations						
Trades not captured						
Offline reserves						
Funding Valuation Adjustment (if applicable)						
Other						

Exposure Data							
Stressed Gross CE to CCPs FR Scenario (Adverse)	Stressed Gross CE BHC/IHC scenario	Net CE excluding CCPs	Net CE to CCPs	Stressed Net CE excluding CCPs FR Scenario (Severely Adverse)	Stressed Net CE to CCPs FR Scenario (Severely Adverse)	Stressed Net CE excluding CCPs FR Scenario (Adverse)	Stressed Net CE to CCPs FR Scenario (Adverse)

Exposure Data							
Stressed Gross CE to CCPs FR Scenario (Adverse)	Stressed Gross CE BHC/IHC scenario	Net CE excluding CCPs	Net CE to CCPs	Stressed Net CE excluding CCPs FR Scenario (Severely Adverse)	Stressed Net CE to CCPs FR Scenario (Severely Adverse)	Stressed Net CE excluding CCPs FR Scenario (Adverse)	Stressed Net CE to CCPs FR Scenario (Adverse)

	CVA Data				Credit Hedges
Stressed Net CE BHC/IHC Scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA FR Scenario and FR Specification (Adverse)	Stressed CVA BHC/IHC Scenario and BHC/IHC Specification	Single Name Credit Hedges

	CVA Data				Credit Hedges
Stressed Net CE BHC/IHC Scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA FR Scenario and FR Specification (Adverse)	Stressed CVA BHC/IHC Scenario and BHC/IHC Specification	Single Name Credit Hedges

Sub-schedule L.1.e.3 Collateralized Netting Sets (netting sets with a CSA agreement in place) sorted by Internal Rating

Ratings Category						
Internal Rating	External Rating	Gross CE excluding CCPs	Gross CE to CCPs	Stressed Gross CE excluding CCPs FR Scenario (Severely Adverse)	Stressed Gross CE to CCPs FR Scenario (Severely Adverse)	Stressed Gross CE excluding CCPs FR Scenario (Adverse)

Sub-schedule L.1.e.4 Uncollateralized netting sets (netting sets without a CSA agreement in place), sorted by Internal Rating

Ratings Category						
Internal rating	External rating	Gross CE excluding CCPs	Gross CE to CCPs	Stressed Gross CE excluding CCPs FR Scenario (Severely Adverse)	Stressed Gross CE to CCPs FR Scenario (Severely Adverse)	Stressed Gross CE excluding CCPs FR Scenario (Adverse)

Exposure Data							
Stressed Gross CE to CCPs FR Scenario (Adverse)	Stressed Gross CE BHC/IHC scenario	Net CE excluding CCPs	Net CE to CCPs	Stressed Net CE excluding CCPs FR Scenario (Severely Adverse)	Stressed Net CE to CCPs FR Scenario (Severely Adverse)	Stressed Net CE excluding CCPs FR Scenario (Adverse)	Stressed Net CE to CCPs FR Scenario (Adverse)

Exposure Data							
Stressed Gross CE to CCPs FR Scenario (Adverse)	Stressed Gross CE BHC/IHC scenario	Net CE excluding CCPs	Net CE to CCPs	Stressed Net CE excluding CCPs FR Scenario (Severely Adverse)	Stressed Net CE to CCPs FR Scenario (Severely Adverse)	Stressed Net CE excluding CCPs FR Scenario (Adverse)	Stressed Net CE to CCPs FR Scenario (Adverse)

	CVA Data				Credit Hedges
Stressed Net CE BHC/IHC Scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA FR Scenario and FR Specification (Adverse)	Stressed CVA BHC/IHC Scenario and BHC/IHC Specification	Single Name Credit Hedges

	CVA Data				Credit Hedges
Stressed Net CE BHC/IHC Scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA FR Scenario and FR Specification (Adverse)	Stressed CVA BHC/IHC Scenario and BHC/IHC Specification	Single Name Credit Hedges

Sub-schedule L.2 EE profile by counterparty: Top counterparties comprising 95% of firm CVA, ranked by CVA
$ Millions

	Counterparty Identifiers								
Rank	Counterparty name	Counterparty ID	Legal Entity Identifier (LEI)	Netting set ID (optional)	Sub-netting set ID (optional)	Industry Code	Country	Internal Rating	External Rating

Sub-sch
$ Millio

	CVA Inputs					Stressed CVA Inp				
Rank	Tenor Bucket in Years	EE - BHC/IHC Specificat ion	Marginal PD	LGD (CVA)	Discount Factor	Stressed EE - FR Scenario & FR Specification (Severely Adverse)	Stressed EE - FR Scenario & FR Specification (Adverse)	Stressed EE - BHC/IHC Scenario & BHC/IHC Specification	Stressed Marginal PD FR Scenario (Severely Adverse)	Stressed Marginal PD FR Scenario (Adverse)

Sub-sch
$ Millio

	uts				Stressed CVA Inputs					
Rank	Stressed Marginal PD BHC/IHC Scenario	Stressed LGD (CVA) FR Scenario (Severely Adverse)	Stressed LGD (CVA) FR Scenario (Adverse)	Stressed LGD (CVA) BHC/IHC Scenario	Stressed LGD (PD) FR Scenario (Severely Adverse)	Stressed LGD (PD) FR Scenario (Adverse)	Stressed LGD (PD) BHC/IHC Scenario	Stressed Discount Factor FR Scenario (Severely Adverse)	Stressed Discount Factor FR Scenario (Adverse)	Stressed Discount Factor BHC/IHC Scenario

Sub-schedule L.3 Credit quality by counterparty: Top counterparties ranked by CVA comprising 95% of firm CVA, ranked by CVA

	Counterparty and Time Identifiers									
Rank	Counterparty name	Counterparty ID	Legal Entity Identifier (LEI)	Netting set ID (optional)	Sub-netting set ID (optional)	Industry Code	Country	Internal rating	External rating	Time period (years)

Sub-sc

	Data Inputs						Type of Credit Quality Input							
Rank	Market spread (bps)	Spread adjustment (bps)	Spread (bps) used in CVA calculation	Stressed spreads (bps) FR Scenario (Severely Adverse)	Stressed spreads (bps) FR Scenario (Adverse)	Stressed spreads (bps) BHC Scenario	Mapping approach	Proxy mapping approach	Proxy name	Market input type	Ticker / identifier	Report date	Source (Bloomberg, Markit, KMV, etc.)	Comments

Sub-schedule L.4
L.4.a Aggregate by Risk Factor
L.4.b Top CVA sensitivites by Risk Factor
Change to asset-side CVA for a given change in the underlying risk factor, gross of any hedges.
$ Millions, Increase in CVA reported as positive figure

	Aggregate CVA sensitivities and slides							
Credit Spreads	**-50%**	**-10%**	**+1bp**	**+10%**	**+100%**	**+300%**	**+1bp**	**+1bp**
Counterparty/Reference Spread							**<<Cpty name 1>>** **<<Cpty name 1 ID>>**	**<<Cpty name 2>>** **<<Cpty name 2 ID>>**
Aggregate								
Aggregate by rating:								
AAA								
AA								
A								
BBB								
BB								
B								
CCC or lower								
NR								
Interest Rates (bps)	**-100bps**	**-10bps**	**+1bp**	**+10bps**	**+100bps**	**+300bps**	**+1bp**	**+1bp**
EUR								
<=1Y								
1-5Y								
>=5-10Y							**<<Cpty name 1>>** **<<Cpty name 1 ID>>**	**<<Cpty name 2>>** **<<Cpty name 2 ID>>**
>=10Y								
All Maturities								
GBP								
<=1Y								
1-5Y								
>=5-10Y							**<<Cpty name 1>>** **<<Cpty name 1 ID>>**	**<<Cpty name 2>>** **<<Cpty name 2 ID>>**
>=10Y								
All Maturities								
USD								
<=1Y								
1-5Y								
>=5-10Y							**<<Cpty name 1>>** **<<Cpty name 1 ID>>**	**<<Cpty name 2>>** **<<Cpty name 2 ID>>**
>=10Y								
All maturities								

Top 10 Counterparties by Sensitivity to Risk Factors							
+1bp	+1bp	+1bp	+1bp	+1bp	+1bp	+1bp	+1bp
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
+1bp	+1bp	+1bp	+1bp	+1bp	+1bp	+1bp	+1bp
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>

Other material IR sensitivities								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
FX (%)	**-50%**	**-10%**	**+1%**	**+10%**	**+50%**	**+100%**	**+1%**	**+1%**
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
CAD								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
CHF								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
EUR								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
GBP								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
JPY								
Other material FX sensitivities								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
Equity (%)	**-50%**	**-10%**	**+1%**	**+10%**	**+50%**	**+100%**	**+1%**	**+1%**
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
US <<Define>>								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
Europe <<Define>>								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
Other <<Define>>								

+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>

Other material equity sensitivities								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
Commodities (%)	**-50%**	**-10%**	**+1%**	**+10%**	**+100%**	**+300%**	**+1%**	**+1%**
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
Oil & Oil Products								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
Natural Gas								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
Power								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
Coal & Freight								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
Softs & Ags								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
Precious Metals								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
Base Metals								
Other material commodity sensitivities								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
Other material sensitivities	**-50%**	**-10%**	**+1%**	**+10%**	**+50%**	**+100%**	**+1%**	**+1%**
<<Insert name/ definition/units>>								
<<Insert name/ definition/units>>								
<<Insert name/ definition/units>>								
	-50%	**-10%**	**+1%**	**+10%**	**+50%**	**+100%**	**+1%**	**+1%**
<<Insert name/ definition/units>>								
<<Insert name/ definition/units>>								
<<Insert name/ definition/units>>								

+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%
+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%

Sub-schedule L.5 - Derivatives and Securities Financing Transactions (SFT) profile: All CCPs and G7 sovereigns + Top 25 non-CCP/G7 SFT and derivative counterparties ranked by methodologies in FR-14Q instructions.
$ Millions

Sub-schedule L.5.1 - Derivative and SFT information by counterparty legal entity and netting set/agreement

		Counterparty, Netting Agreement identifiers								
Rank Methodology	Rank	Counterparty Name (Consolidated/Parent Organization)	Consolidated/ Parent Entity Counterparty ID	Counterparty Legal Entity Name	Legal Entity ID	Netting Set ID	Industry Code	Country	Internal Rating	External Rating
1	1	CPName1	CP1	CP1_LE_Name1	CP_1_LE_1	NS1_1_1				
1	1	CPName1	CP1	CP1_LE_Name1	CP_1_LE_1	NS1_1_2				
1	1	CPName1	CP1	CP1_LE _Name2	CP_1_LE_2	NS1_2_1				
1	24	CPName24	CP24	CP24_LE_Name1	CP_24_LE_1	NS24_1_1				
1	24	CPName24	CP24	CP24_LE_Name2	CP_24_LE_2	NS24_2_1				
1	25	CPName25	CP25	CP25_LE_Name1	CP_25_LE_1	NS25_1_1				
CCP	CCP	Designated CCP name	CCP_1	CCP_1_LE_Name1	CCP_1_LE_1	NS26_CCP_1_1				
G7	G7	G7 Counterparty name	G7_1	G7_1_LE_Name1	G7_1_LE_1	NS27_G7_1_1				
...										

Netting Agreement Details								
Agreement Type	**Agreement Role**	**Legal Enforceability**	**Initial Margin**	**Non-cash collateral type**	**Excess Variation Margin (for CCPs)**	**Default Fund (for CCPs)**	**Threshold CP**	**Threshold BHC/IHC**
Derivatives 1-way CSA	NA							
Derivatives no CSA	NA							
SFT Repo	Principal							
SFT Sec Lending	Principal							
SFT Cross-product	Agent							
SFT Derivatives Cross-product	Agent							
…								

Netting Agreement Details					Current Exposure				
Minimum Transfer Amount CP	Minimum Transfer Amount BHC/IHC	Margining frequency	CSA contractual features (non-vanilla)	WWR position	Total Stressed Net CE FR Scenario (Severely Adverse)	Total Stressed Net CE FR Scenario (Adverse)	Net CE SFTs	Stressed Net CE SFTs FR scenario (Severely Adverse)	Stressed Net CE SFTs FR scenario (Adverse)
				None					
				None					
				None					
				None					
				None					
				Specific					
				General					

			Position MtM Values							
Net CE Derivatives	Stressed Net CE Derivatives FR scenario (Severely Adverse)	Stressed Net CE Derivatives FR scenario (Adverse)	Unstressed MtM (Derivatives)	Unstressed MtM Posted (SFTs)	Unstressed MtM Received (SFTs)	Stressed MtM (Derivatives) FR scenario (Severely Adverse)	Stressed MtM (Derivatives) FR scenario (Adverse)	Stressed MtM Posted (SFTs) FR scenario (Severely Adverse)	Stressed MtM Posted (SFTs) FR scenario (Adverse)	Stressed MtM Received (SFTs) FR scenario (Severely Adverse)

Position MtM Values										
Stressed MtM Received (SFTs) FR scenario (Adverse)	Unstressed MtM Cash Collateral (Derivatives)					Total Unstressed MtM Collateral (Derivatives)	Stressed MtM Cash Collateral (Derivatives) FR scenario (Severely Adverse)			
	USD	EUR	GBP	JPY	Other		USD	EUR	GBP	JPY

	Credit Quality and CDS Hedges													
	Stressed MtM Cash Collateral (Derivatives) FR scenario (Adverse)					Total Stressed MtM Collateral (Derivatives) FR scenario (Severely Adverse)	Total Stressed MtM Collateral (Derivatives) FR scenario (Adverse)	CDS Reference Entity Type	5Y CDS Spread (bp)	Counterparty Legal Entity Identifier (LEI)	Wrong Way Risk hedge?	CDS Hedge Notional	Stressed CVA FR scenario (Severely Adverse)	Stressed CVA FR scenario (Adverse)
Other	USD	EUR	GBP	JPY	Other									

Sub-schedule L.5.2 - SFT assets posted and received by counterparty legal entity and netting set/agreement and asset category

Counterparty identifiers							Unstressed MtM (Posted) by Asset category			
Rank Methodology	Rank	Counterparty Name (Consolidated/Parent Organization)	Consolidated / Parent Entity Counterparty ID	Counterparty Legal Entity Name	Legal Entity ID	Netting Set ID	Central Debt MtM (Posted)			
							United States	Germany	United Kingdom & France	Other Eurozone
G7	G7	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_1				
CCP	CCP	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_2				
1	1	CPName2	CP2	CP2_Legal_Ent_1		NA2_1_1				
1	1	CPName3	CP3	CP3_Legal_Ent_1		NA3_1_1				
1	2	CPName3	CP3	CP3_Legal_Ent_2		NA3_2_1				
1	2	CPName4	CP4	CP4_Legal_Ent_2		NA4_1_1				

Sub-schedule L.5.3 - Aggregate SFTs by Internal Rating

								Repo and Reverse Repo - Gross Value of Instruments on Reporting Date		
Ratings Category	Exposure Data							US Treasury & Agency		Agency MBS
Internal rating	External rating	Net CE	Stressed Net CE FR scenario (Severely Adverse)	Stressed Net CE FR scenario (Adverse)	Stressed Net CE BHC scenario	Indemnified Securities Lent (Notional Balance)	Indemnified Cash Collateral Reinvestment (Notional Balance)	Posted	Received	Posted

Unstressed MtM (Posted) by Asset category								
Central Debt MtM (Posted)		Equity MtM (Posted)					Corporate Bonds - Advanced Economies MtM (Posted)	
Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG

Repo and Reverse Repo - Gross Value of Instruments on Reporting Date								
Agency MBS	Equities		Corporate Bonds		Non-Agency (ABS, RMBS)		Sovereigns	
Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received

Unstressed MtM (Posted) by Asset category									
Corporate Bonds - Other Economies MtM (Posted)		Exchange-Traded Funds MtM (Posted)		US Agency MBS/CMBS MtM (Posted)		Non-Agency RMBS/ABS/CMBS MtM (Posted)			
IG	Sub-IG	Equity	Fixed Income	Pass-Throughs	Other (specify)	IG	Sub-IG	USD	EUR

Repo and Reverse Repo - Gross Value of Instruments on Reporting Date				Securities Lending and Borrowing - Gross Value of Instruments					
Other		Cash (+/-)		US Treasury & Agency		Agency MBS		Equities	
Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received

Unstressed MtM (Posted) by Asset Category							Unstressed MtM (Received) by Asset category			
Cash MtM (Posted)			Other MtM (Posted)				Central Debt MtM (Received)			
GBP	JPY	Other (specify)	Inflation-indexed securities	Commercial paper	Municipal Bonds	Other (specify)	United States	Germany	United Kingdom & France	Other Eurozone

on Reporting Date		Securities Lending and Borrowing - Gross Value of Instruments on Reporting Date							
Corporate Bonds		Non-Agency (ABS, RMBS)		Sovereigns		Other		Cash	
Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received

Unstressed MtM (Received) by Asset category										
		Equity MtM (Received)					Corporate Bonds - Advanced Economies MtM (Received)		Corporate Bonds - Other Economies MtM (Received)	
Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG

Unstressed MtM (Received) by Asset category														
Exchange-Traded Funds MtM (Received)		US Agency MBS/CMBS MtM (Received)		Non-Agency RMBS/ABS/CMBS MtM (Received)		Cash MtM (Received)					Other MtM (Received)			
Equity	Fixed Income	Pass-Throughs	Other (specify)	IG	Sub-IG	USD	EUR	GBP	JPY	Other (specify)	Inflation-indexed securities	Commercial paper	Municipal Bonds	Other (specify)

Stressed MtM (Posted) by Asset category - FR Scenario (Severely Adverse)														
Central Debt Stressed MtM (Posted) FR Scenario (Severely Adverse)						Equity Stressed MtM (Posted) FR Scenario (Severely Adverse)					Corporate Bonds - Advanced Economies Stressed MtM (Posted) FR Scenario (Severely Adverse)		Corporate Bonds - Other Economies Stressed MtM (Posted) FR Scenario (Severely Adverse)	
United States	Germany	United Kingdom & France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG

Stressed MtM (Posted) by Asset category - FR Scenario (Severely Adverse)														
Exchange-Traded Funds Stressed MtM (Posted) FR Scenario (Severely Adverse)		US Agency MBS/CMBS Stressed MtM (Posted) FR Scenario (Severely Adverse)		Non-Agency RMBS/ABS/CMBS Stressed MtM (Posted) FR Scenario (Severely Adverse)		Cash Stressed MtM (Posted) FR Scenario (Severely Adverse)					Other Stressed MtM (Posted) FR Scenario (Severely Adverse)			
Equity	Fixed Income	Pass-Throughs	Other (specify)	IG	Sub-IG	USD	EUR	GBP	JPY	Other	Inflation-indexed securities	Commercial paper	Municipal Bonds	Other (specify)

Stressed MtM (Posted) by Asset category - FR Scenario (Adverse)														
Central Debt Stressed MtM (Posted) FR Scenario (Adverse)						Equity Stressed MtM (Posted) FR Scenario (Adverse)					Corporate Bonds - Advanced Economies Stressed MtM (Posted) FR Scenario (Adverse)		Corporate Bonds - Other Economies Stressed MtM (Posted) FR Scenario (Adverse)	
United States	Germany	United Kingdom & France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG

Stressed MtM (Posted) by Asset category - FR Scenario (Adverse)														
Exchange-Traded Funds Stressed MtM (Posted) FR Scenario (Adverse)		US Agency MBS/CMBS Stressed MtM (Posted) FR Scenario (Adverse)		Non-Agency RMBS/ABS/CMBS Stressed MtM (Posted) FR Scenario (Adverse)		Cash Stressed MtM (Posted) FR Scenario (Adverse)					Other Stressed MtM (Posted) FR Scenario (Adverse)			
Equity	Fixed Income	Pass-Throughs	Other (specify)	IG	Sub-IG	USD	EUR	GBP	JPY	Other (specify)	Inflation-indexed securities	Commercial paper	Municipals-Bonds	Other (specify)

Stressed MtM (Received) by Asset category - FR Scenario (Severely Adverse)														
Central Debt Stressed MtM (Received) FR Scenario (Severely Adverse)						Equity Stressed MtM (Received) FR Scenario (Severely Adverse)					Corporate Bonds - Advanced Economies Stressed MtM (Received) FR Scenario (Severely Adverse)		Corporate Bonds - Other Economies Stressed MtM (Received) FR Scenario (Severely Adverse)	
United States	Germany	United Kingdom & France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG

Stressed MtM (Received) by Asset category - FR Scenario (Severely Adverse)														
~~ETF~~ Exchange-Traded Funds Stressed MtM (Received) FR Scenario (Severely Adverse)		US Agency MBS/CMBS Stressed MtM (Received) FR Scenario (Severely Adverse)		Non-Agency RMBS/ABS/CMBS Stressed MtM (Received) FR Scenario (Severely Adverse)		Cash Stressed MtM (Received) FR Scenario (Severely Adverse)					Other Stressed MtM (Received) FR Scenario (Severely Adverse)			
Equity	Fixed Income	Pass-Throughs	Other (specify)	IG	Sub-IG	USD	EUR	GBP	JPY	Other (specify)	Inflation-indexed securities	Commercial paper	Municipal Bonds	Other (specify)

Stressed MtM (Received) by Asset category - FR Scenario (Adverse)														
Central Debt Stressed MtM (Received) FR Scenario (Adverse)						Equity Stressed MtM (Received) FR Scenario (Adverse)					Corporate Bonds - Advanced Economies Stressed MtM (Received) FR Scenario (Adverse)		Corporate Bonds - Other Economies Stressed MtM (Received) FR Scenario (Adverse)	
United States	Germany	United Kingdom & France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG

Stressed MtM (Received) by Asset category - FR Scenario (Adverse)														
Exchange-Traded Funds Stressed MtM (Received) FR Scenario (Adverse)		US Agency MBS/CMBS Stressed MtM (Received) FR Scenario (Adverse)		Non-Agency RMBS/ABS/CMBS Stressed MtM (Received) FR Scenario (Adverse)		Cash Stressed MtM (Received) FR Scenario (Adverse)					Other Stressed MtM (Received) FR Scenario (Adverse)			
Equity	Fixed Income	Pass-Throughs	Other (specify)	IG	Sub-IG	USD	EUR	GBP	JPY	Other (specify)	Inflation-indexed securities	Commercial paper	Municipals-Bonds	Other (specify)

Sub-schedule L.5.4 Derivative position detail by counterparty legal entity and netting set/agreement and asset category

Rank Methodology	Rank	Counterparty Name (Consolidated/parent Organization)	Consolidated / Parent Entity Counterparty ID	Counterparty Legal Entity Name	Legal Entity ID	Netting Set ID	Unstressed Exposure MtM by Asset category			
...							Vanilla Interest Rate Derivatives Unstressed Exposure MtM	Vanilla FX Derivatives Unstressed Exposure MtM	Vanilla Commodity (Cash) Derivatives Unstressed Exposure MtM	Vanilla Credit Derivatives Unstressed Exposure MtM

G7
CCP
3
3
4
4

Unstressed Exposure MtM by Asset category								
Vanilla Equity Derivatives Unstressed Exposure MtM	Structured Interest Rate Derivatives Unstressed Exposure MtM	Flow Exotic and Structured FX Derivatives Unstressed Exposure MtM	Other Cash + Physical Commodity Derivatives Unstressed Exposure MtM	Other (single name) Credit Derivatives Unstressed Exposure MtM	Structured (Multi-name) Credit Derivatives Unstressed Exposure MtM	Exotic Equity Derivatives Unstressed Exposure MtM	Hybrids Unstressed Exposure MtM	Structured Products (MBS, ABS) Unstressed Exposure MtM

Unstressed Exposure MtM by Asset category	Stressed Exposure MtM by Asset category - FR Scenario (Severely Adverse)								
Other Unstressed Exposure MtM (provide details, breakdown)	Vanilla Interest Rate Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)	Vanilla FX Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)	Vanilla Commodity (Cash) Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)	Vanilla Credit Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)	Vanilla Equity Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)	Structured Interest Rate Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)	Flow Exotic and Structured FX Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)	Other Cash + Physical Commodity Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)	Other (single name) Credit Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)

			Stressed Exposure MtM by Asset category - FR Scenario (Severely Adverse)		Stressed Exposure MtM by Asset category - FR Scenario (Adverse)					
Structured (Multi-name) Credit Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)	Exotic Equity Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)	Hybrids Stressed Exposure MtM FR Scenario (Severely Adverse)	Structured Products (MBS, ABS) Stressed Exposure MtM FR Scenario (Severely Adverse)	Other Stressed Exposure MtM (provide details, breakdown) FR Scenario (Severely Adverse)	Vanilla Interest Rate Derivatives Stressed Exposure MtM FR Scenario (Adverse)	Vanilla FX Derivatives Stressed Exposure MtM FR Scenario (Adverse)	Vanilla Commodity (Cash) Derivatives Stressed Exposure MtM FR Scenario (Adverse)	Vanilla Credit Derivatives Stressed Exposure MtM FR Scenario (Adverse)	Vanilla Equity Derivatives Stressed Exposure MtM FR Scenario (Adverse)	Structured Interest Rate Derivatives Stressed Exposure MtM FR Scenario (Adverse)

Stressed Exposure MtM by Asset category - FR Scenario (Adverse)							
Flow Exotic and Structured FX Derivatives Stressed Exposure MtM FR Scenario (Adverse)	Other Cash + Physical Commodity Derivatives Stressed Exposure MtM FR Scenario (Adverse)	Other (single name) Credit Derivatives Stressed Exposure MtM FR Scenario (Adverse)	Structured (Multi-name) Credit Derivatives Stressed Exposure MtM FR Scenario (Adverse)	Exotic Equity Derivatives Stressed Exposure MtM FR Scenario (Adverse)	Hybrids Stressed Exposure MtM FR Scenario (Adverse)	Structured Products (MBS, ABS) Stressed Exposure MtM FR Scenario (Adverse)	Other Stressed Exposure MtM (provide details, breakdown) FR Scenario (Adverse)

FR Y-14Q Schedule M - Balances

Institution Name:	
RSSD ID:	
Date of Data Submission:	

FR Y-14Q Schedule M.1 - Balances

		In Domestic Offices			*In International Offices*		
		Column A		**Column B**		**Column C**		**Column D**
		HFI at AC		HFS/FVO		HFI at AC		HFS/FVO
1. Loans secured by real estate								
a. Residential real estate (1-4 family)								
(1) Closed-end first liens								
(a) First mortgages	CALBP328		CALBP329		CALBP330		CALBP331	
(b) First lien HELOANs	CALBP332		CALBP333		CALBP334		CALBP335	
(2) Revolving and junior liens								
(a) Junior lien HELOANs	CALBP336		CALBP337		CALBP338		CALBP339	
(b) HELOCs	CALBP340		CALBP341		CALBP342		CALBP343	
b. Commercial real estate								
(1) Construction and land development	CALBP344		CALBP345		CALBP346		CALBP347	
(2) Multifamily real estate	CALBP348		CALBP349		CALBP350		CALBP351	
(3) Nonfarm nonresidential								
(a) Owner-occupied	CALBP352		CALBP353		CALBP354		CALBP355	
(b) Non-owner-occupied	CALBP356		CALBP357		CALBP358		CALBP359	
c. Secured by farmland	CALBP360		CALBP361		CALBP362		CALBP363	
2. C&I Loans								
a. Graded	CALBP364		CALBP365		CALBP366		CALBP367	
b. Small business	CALBP368		CALBP376		CALBP837		CALBP876	
c. SME cards and corporate cards	CALBP880		CALBP881		CALBP883		CALBP901	
3. Credit Cards								
a. Bank cards	CALBP912		CALBP919		CALBR657		CALBR658	
b. Charge cards	CALBR659		CALBR660		CALBR661		CALBR662	
4. Other loans and leases								
a. Auto loans	CALBR663		CALBR664		CALBR665		CALBR666	
b. Student loans	CALBR667		CALBR668		CALBR669		CALBR670	
c. Non-purpose lending	CALBR671		CALBR672		CALBR673		CALBR674	
d. Auto leases	CALBR675		CALBR676		CALBR677		CALBR678	
e. Other consumer loans	CALBR679		CALBR680		CALBR681		CALBR682	
f. Other consumer leases	CALBR683		CALBR684		CALBR685		CALBR686	
5. Other commercial loans and leases								
a. Loans to foreign governments	CALBR687		CALBR688		CALBR689		CALBR690	
b. Agricultural loans	CALBR691		CALBR692		CALBR693		CALBR694	
c. Securities lending	CALBR695		CALBR696		CALBR697		CALBR698	
d. Loans to financial institutions	CALBR699		CALBR700		CALBR701		CALBR702	
e. Other commercial loans	CALBR703		CALBR704		CALBR705		CALBR706	
f. Other commercial leases	CALBR707		CALBR708		CALBR709		CALBR710	

FR Y-14Q Schedule M.2 - FR Y-9C Reconciliation

		In Consolidated Offices		
		Column A		**Column B**
		HFI at AC		HFS/FVO
1. Small business loans				
a. Reported in Y-9C, HC-C line 2.a and 2.b.....	CALBR711		CALBR712	
b. Reported in Y-9C, HC-C line 3.....	CALBR713		CALBR714	
c. Reported in Y-9C, HC-C line 4.a and 4.b.....	CALBR715		CALBR716	
d. Reported in Y-9C, HC-C line 7.....	CALBR717		CALBR718	
e. Reported in Y-9C, HC-C line 9.a.....	CALBR719		CALBR720	
f. Reported in Y-9C, HC-C line 9.b.(2).....	CALBR723		CALBR724	
g. Reported in Y-9C, HC-C line 10.b.....	CALBR725		CALBR726	
2. SME cards and corporate cards				
a. Reported in Y-9C, HC-C line 4.a and 4.b.....	CALBR727		CALBR728	
b. Reported in Y-9C, HC-C line 6.a.....	CALBR729		CALBR730	
c. Reported in Y-9C, HC-C line 6.b.....	CALBR731		CALBR732	
d. Reported in Y-9C, HC-C line 6.d.....	CALBR733		CALBR734	
e. Reported in Y-9C, HC-C line 9.b.(2).....	CALBR735		CALBR736	
3. Charge cards				
a. Reported in Y-9C, HC-C line 6.a.....	CALBR737		CALBR738	
b. Reported in Y-9C, HC-C line 6.d.....	CALBR739		CALBR740	
4. Student loans				
a. Reported in Y-9C, HC-C line 6.b.....	CALBR741		CALBR742	
b. Reported in Y-9C, HC-C line 6.d.....	CALBR743		CALBR744	
5. Non-purpose lending				
a. Reported in Y-9C, HC-C line 6.b.....	CALBR745		CALBR746	
b. Reported in Y-9C, HC-C line 6.d.....	CALBR747		CALBR748	

FR Y-14 Schedule M.3 - Unpaid Principal Balance of Retail Loans in Domestic Offices Held for Investment at Amortized Cost by Purchase Credit Impairment

		HFI at AC, non-PCI			*HFI at AC, PCI*			
		Column A		**Column B**		**Column C**		**Column D**
		Book Value		UPB		Book Value		UPB
1. Loans secured by real estate								
a. Residential real estate (1-4 family)								
(1) Closed-end first liens								
(a) First mortgages.....	CALBR751		CALBR752		CALBR753		CALBR754	
(b) First lien HELOANs.....	CALBR755		CALBR756		CALBR757		CALBR758	
(2) Revolving and junior liens								
(a) Junior lien HELOANs.....	CALBR759		CALBR760		CALBR761		CALBR762	
(b) HELOCs.....	CALBR763		CALBR764		CALBR765		CALBR766	
2. Credit Cards								
a. Bank cards.....	CALBR767		CALBR768		CALBR769		CALBR770	
b. Charge cards.....	CALBR771		CALBR772		CALBR773		CALBR774	
3. Other consumer loans and leases								
a. Auto loans.....	CALBR775		CALBR776		CALBR777		CALBR778	
b. All other consumer loans and leases.....	CALBR779		CALBR780		CALBR781		CALBR782	