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

	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***	Amount of Allowance for Credit Losses****	Writeoffs****	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	CQSCJH85	CQSCJH87	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.

*** OTTI Taken should only be reported by institutions that have not adopted ASU 2016-13

**** Amount of Allowance for Credit Losses Total Amortized Cost Net of Allowance and Writeoffs should only be reported by institutions that have adopted ASU 2016-1

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

		Security Holding				Hedging Instrument Information									
		Identifier Type (CUSIP/ISIN/ Other)	Identifier Value (CUSIP/ISIN)	Exposure to Debt/Equity Security (USD Equivalent)		Accounting Intent (AFS, HTM, EQ)	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	ASU 2017-12 Hedge Designations
				Amortized Cost (USD Equivalent)	Market Value (USD Equivalent)											
		CQSHP082	CQSHP083	CQSHP087	CQSHP088	CQSHP092	CQSHS372	CQSHS373	CQSHS374	CQSHS375	CQSHS376	CQSHS377	CQSHS378	CQSHS379	CQSHS380	CQSHKX87
1	Example															
2	Example															
3	Example															
4	Example															
5	Example															
6	Example															
7	Example															
8	Example															
9	Example															
10	Example															
...	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	I	J	K	L	M	N
		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	Carrying Value ($Millions), as-of quarter end	Unamortized discounts/ premiums, fees and foreign exchange translation impacts as of quarter end ($Millions)	Fair value of associated swaps ($Millions)	Notional Amount of Associated Interest Rate Swap ($Millions)	Currency denomination of instrument	Y9C BHCK 4062 Reconciliation
MDRMs		CQCNP083	CQCNQ744	CQCNQ746	CQCNQ747	CQCNQ748	CQCNQ749	CQCNQ750	CQCNR629	CQCNR630	CQCNR631	CQCNR634	CQCNR638	CQCNR642
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9														
10														
…														

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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2										
3										
4										
5										
6										
7										
8										
9										
10										
...										

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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3													
4													
5													
6													
7													
8													
9													
10													
...													

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
1													
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5													
6													
7													
8													
9													
10													
...													

A	BB	CC	DD	EE	FF	GG	HH	II	JJ	KK	LL	MM	NN
	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Interest Rate Swap Payment Index	Interest Rate Swap Payment Spread (bps)	Not applicable	Currency of Foreign Exchange Swap Payment	Notional Amount of Foreign Exchange Swap ($Millions)	Exchange Rate of Foreign Exchange Swap
MDRMs								CQCIR636	CQCIR637		CQCIR639	CQCIR640	CQCIR641
1													
2													
3													
4													
5													
6													
7													
8													
9													
10													
11													

FR Y-14Q Schedule D - Regulatory Capital Transitions

Institution Name:

RSSD ID:

Submission Date (MM/DD/YY):

As of Date (MM/DD/YY):

	Schedule D - Regulatory Capital	**Actual in $Millions as of date**	**Comments**

Non-Significant investments in the capital of unconsolidated financial institutions in the form of common stock

1	Aggregate amount of non-significant investments in the capital of unconsolidated financial institutions		
2	Non-significant investments in the capital of unconsolidated financial institutions in the form of common stock		
3	10 percent threshold for non-significant investments		
4	Amount to be deducted from common equity tier 1 due to 10 percent deduction threshold (greater of item 2 minus item 3 or zero)		

Significant investments in the capital of unconsolidated financial institutions in the form of common stock

5	Gross significant investments in the capital of unconsolidated financial institutions in the form of common stock		
6	Permitted offsetting short positions in relation to the specific gross holdings included above		
7	Significant investments in the capital of unconsolidated financial institutions in the form of common stock net of short positions (greater of item 5 minus 6 or zero)		
8	10 percent common equity tier 1 deduction threshold		
9	Amount to be deducted from common equity tier 1 due to 10 percent deduction threshold (greater of item 7 minus item 8 or zero)		

Mortgage servicing assets

10	Total mortgage servicing assets classified as intangible		
11	Associated deferred tax liabilities which would be extinguished if the intangible becomes impaired or derecognized under the relevant accounting standards		
12	Mortgage servicing assets net of related deferred tax liabilities (item 10 minus item 11)		
13	10 percent common equity tier 1 deduction threshold (derived from item 8)		
14	Amount to be deducted from common equity tier 1 due to 10 percent deduction threshold (greater of item 12 minus item 13 or zero)		

Deferred tax assets due to temporary differences

15	Deferred tax assets arising from temporary differences, net of DTLs		
16	Valuation allowances related to DTAs arising from temporary differences		
17	Potential net operating loss carrybacks		
18	DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs		
19	10 percent common equity tier 1 deduction threshold (derived from item 8)		
20	Amount to be deducted from common equity tier 1 due to 10 percent deduction threshold (greater of item 18 minus item 19 or zero)		

Aggregate of items subject To the 15% limit (significant investments, mortgage servicing assets and deferred tax assets arising from temporary differences)

21	Sum of items 7, 12, and 18		
22	15 percent common equity tier 1 deduction threshold		
23	Sum of items 9, 14, and 20		
24	Item 21 minus item 23		
25	Amount to be deducted from common equity tier 1 due to 15 percent deduction threshold (greater of item 24 minus item 22 or zero)		

Other Quarterly Changes

26	Issuance of common stock (including conversion of common stock)		
27	Repurchases of common stock		

Memoranda

M1	Taxes paid through the as-of date of the current fiscal year		

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

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								Vega ($MM / +1 vol pt)													
				-50%	-40%	-35%	-30%	-20%	0%			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
0%							$0		
15%									
30%									
60%									

% CHANGE IN VOL

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 ----------------->

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

DV01 ($K / -1 bp)

CTRDH070
Currency CTRDH068
Category CTRDH069

					MATURITY										$MM P/(L) from a Parallel Move in Rates (bps)											
																			CTRDH071								
	1M	3M	6M	9M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	Total		-200 bps	-100 bps	-50 bps	0 bps	+50 bps	+100 bps	+150 bps	+200 bps	+300 bps	+400 bps	+500 bps
						CTRDH066														CTRDH067						
AUD Directional Risks																										
Governments															0.00					$0							
Agencies															0.00					$0							
Municipals															0.00					$0							
Swaps / Discounting Curve															0.00					$0							
Instruments shocked by MV**															0.00												
Other															0.00					$0							
Total Directional	0	0	0	0	0	0	0	0	0	0	0	0	0	0		$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0

AUD Basis Risks (Do not include the swap/discounting curve specified above)

	1M	3M	6M	9M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	Total
OIS Basis														0.00
1m Basis														0.00
3m Basis														0.00
6m Basis														0.00
12m Basis														0.00
Other Basis														0.00

					MATURITY										$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
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)

	1M	3M	6M	9M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	Total
OIS Basis														0.00
1m Basis														0.00
3m Basis														0.00
6m Basis														0.00
12m Basis														0.00
Other Basis														0.00

					MATURITY										$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
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)

	1M	3M	6M	9M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	Total
OIS Basis														0.00
1m Basis														0.00
3m Basis														0.00
6m Basis														0.00
12m Basis														0.00
Other Basis														0.00

					MATURITY										$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
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)

	1M	3M	6M	9M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	Total
OIS Basis														0.00
1m Basis														0.00
3m Basis														0.00
6m Basis														0.00
12m Basis														0.00
Other Basis														0.00

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
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
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
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												

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

DV01 ($K / -1 bp)
CTRDH070

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

	1M	3M	6M	9M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	Total	-200	-100	-50	0 bps	+50	+100	+150	+200	+300	+400	+500
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

NOK Basis Risks (Do not include the swap/discounting curve specified above)

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

	1M	3M	6M	9M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	Total	-200	-100	-50	0 bps	+50	+100	+150	+200	+300	+400	+500
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

NZD Basis Risks (Do not include the swap/discounting curve specified above)

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

	1M	3M	6M	9M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	Total	-200	-100	-50	0 bps	+50	+100	+150	+200	+300	+400	+500
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

SEK Basis Risks (Do not include the swap/discounting curve specified above)

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

	1M	3M	6M	9M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	Total	-200	-100	-50	0 bps	+50	+100	+150	+200	+300	+400	+500
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

USD Basis Risks (Do not include the swap/discounting curve specified above)

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

	1M	3M	6M	9M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	Total
Muni SIFMA/Libor Basis ($K per 1% abs increase in Muni SIFMA / Libor Ratio)														0.00

MATURITY | **$MM P/(L) from a Parallel Move in Rates (bps)**

CTRDH071

DV01 ($K / -1 bp) CTRDH070 CTRDH070	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
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
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
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
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
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
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
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

Interest Rate Normal Vegas ($MM / +10 bps shift)
CTRDH077

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

MATURITY

Expiry CTRDH075 / Currency CTRDH076			1M	3M	6M	9M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	Total
								CTRDH074								
AUD																
EXPIRY	1M															0.00
	3M															0.00
	6M															0.00
	9M															0.00
	1Y															0.00
	2Y															0.00
	3Y															0.00
	5Y															0.00
	7Y															0.00
	10Y															0.00
	15Y															0.00
	20Y															0.00
	30Y															0.00
Total			0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
EUR																
EXPIRY	1M															0.00
	3M															0.00
	6M															0.00
	9M															0.00
	1Y															0.00
	2Y															0.00
	3Y															0.00
	5Y															0.00
	7Y															0.00
	10Y															0.00
	15Y															0.00
	20Y															0.00
	30Y															0.00
Total			0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
GBP																
EXPIRY	1M															0.00
	3M															0.00
	6M															0.00
	9M															0.00
	1Y															0.00
	2Y															0.00
	3Y															0.00
	5Y															0.00
	7Y															0.00
	10Y															0.00
	15Y															0.00
	20Y															0.00
	30Y															0.00
Total			0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Firm Name

Effective Date:
Submission Date:

Interest Rate Normal Vegas ($MM / +10 bps shift)
CTRDH077

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

JPY

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

USD

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

US MBS Vega CTRDH078

Other Advanced Economies

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

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

		MATURITY												
		1M	3M	6M	9M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	Total
Total Emerging Europe															
EXPIRY	1M														0.00
	3M														0.00
	6M														0.00
	9M														0.00
	1Y														0.00
	2Y														0.00
	3Y														0.00
	5Y														0.00
	7Y														0.00
	10Y														0.00
	15Y														0.00
	20Y														0.00
	30Y														0.00
Total		0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total Latam & Caribbean															
EXPIRY	1M														0.00
	3M														0.00
	6M														0.00
	9M														0.00
	1Y														0.00
	2Y														0.00
	3Y														0.00
	5Y														0.00
	7Y														0.00
	10Y														0.00
	15Y														0.00
	20Y														0.00
	30Y														0.00
Total		0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total Asia Ex-Japan															
EXPIRY	1M														0.00
	3M														0.00
	6M														0.00
	9M														0.00
	1Y														0.00
	2Y														0.00
	3Y														0.00
	5Y														0.00
	7Y														0.00
	10Y														0.00
	15Y														0.00
	20Y														0.00
	30Y														0.00
Total		0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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

							MATURITY								
		1M	3M	6M	9M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	Total
Total ME/N. Africa															
E X P I R Y	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															
E X P I R Y	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

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

Delta ($MM)
CTRDH087

CTRDH086

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

CTRDH086

Spot Maturity / Period	Diesel	Fuel Oil	Heating Oil	Naptha	Ethanol	LPG	Jet Fuel	Gas Oils	Gasoline	Other Oil Products	Total Oil Products
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

Delta ($MM)
CTRDH087

NATURAL GAS															
CTRDH083															
US							Europe						Canada	Other Regions	Total NatGas
Gulf Coast	MidCont	NE	Rockies	West	NYMEX	Other US	UK	Belgium	Dutch	French	German	Other Europe			
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

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

	POWER													
	CTRDH083													
	US						Europe							Other Regions	Total Power
Delta ($MM)	**Ercot**	**Midwest**	**North East**	**NYISO**	**West**	**Other US**	**Nordpool**	**Benelux**	**UK**	**Germany**	**France**	**Italy**	**Other Europe**	**Other Regions**	**Total Power**

CTRDH087

CTRDH086

Spot Maturity							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

Effective Date:
Submission Date:

OTHER ENERGY
CTRDH083

Delta ($MM) CTRDH087	Emissions				Coal				Dry Freight		Structured Products	Other / Unspecified Energy	Total Other Energy	Total Energy
	EUA/ETS	CER	VER	Other	ARA /API2	Richards Bay / API4	Indonesia	Other Regions	Baltic Dry Index	Other Freight				
CTRDH086							CTRDH084							
Spot Maturity													$0	$0
Month 1													$0	$0
Month 2													$0	$0
Month 3													$0	$0
Month 4													$0	$0
Month 5													$0	$0
Month 6													$0	$0
Month 7													$0	$0
Month 8													$0	$0
Month 9													$0	$0
Month 10													$0	$0
Month 11													$0	$0
Month 12													$0	$0
Month 13													$0	$0
Month 14													$0	$0
Month 15													$0	$0
Month 16													$0	$0
Month 17													$0	$0
Month 18													$0	$0
Month 19													$0	$0
Month 20													$0	$0
Month 21													$0	$0
Month 22													$0	$0
Month 23													$0	$0
Month 24													$0	$0
Year 3													$0	$0
Year 4													$0	$0
Year 5													$0	$0
Year 6													$0	$0
Year 7													$0	$0
Year 8													$0	$0
Year 9													$0	$0
Year 10-14													$0	$0
Year 15-19													$0	$0
Year 20+													$0	$0
Total Delta	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0

Gamma ($MM / +1%)

Total Gamma													0	0

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

Total Vega													0	0

Trading, PE & Other Fair Value Asse
Energy

Delta ($MM)
CTRDH087

CTRDH086

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

Delta ($MM)
CTRDH087

CTRDH086

	PRECIOUS METALS CTRDH083						BASE METALS 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
				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

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

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

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									
0						$0.00				
10										
20										
35										
50										

% CHANGE IN VOL

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									
0						$0.00				
10										
20										
35										
50										

% CHANGE IN VOL

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									
0						$0.00				
10										
20										
35										
50										

% CHANGE IN VOL

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

		\$ CHANGE IN SPOT VALUE									
CTRDH092		-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

		\$ CHANGE IN SPOT VALUE									
CTRDH092		-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

		\$ CHANGE IN SPOT VALUE									
CTRDH092		-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): OTHER STRUCTURED PRODUCTS & OTHER ENERGY PRODUCTS   CTRDH094

CTRDH095

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

CTRDH092		-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		-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): PRECIOUS METALS CTRDH094

CTRDH095

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

						% CHANGE IN SPOT VALUE					
CTRDH092		-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

						% CHANGE IN SPOT VALUE					
CTRDH092		-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

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

Securitized Products

MV* ($MM) CTRDH100 Rating CTRDH098 Vintage CTRDH099	Grand Total	RMBS CTRDH096																RMBS SubTotal
		Non-Agency Prime	Sub-prime	Option ARMS	Other AltA	Unspec Non-Prime	HELOC	RMBS CDO	RMBS CDS	Credit Basket	PrimeX	ABX / TABX	Prime Whole Loans	Non-Prime Whole Loans	European RMBS	Other / Unspecified	
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

CTRDH097

Trading, PE & Other Fair Val
Securitized Products

	ABS								CMBS							
	CTRDH096								CTRDH096							
MV* ($MM) CTRDH100 Rating CTRDH098 Vintage CTRDH099	Autos	Credit Cards	Student Loans	ABS CDS	Credit Basket	Index Tranches	Other / Unspecified	ABS SubTotal	Cash Non-Agency CMBS	CMBS CDS	CMBS CDO	Credit Basket	Index Tranches	Whole Loans	Other / Unspecified	CMBS SubTotal
					CTRDH097								CTRDH097			
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:

MV* ($MM) CTRDH100 Rating CTRDH098 Vintage CTRDH099	Corporate CDO / CLO CTRDH096			Warehouse CTRDH096		
	CLO	Other / Unspecified	Corporate CDO/CLO SubTotal	Total Size	Total Protection	Other / Unspecified
	CTRDH097			CTRDH097		
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

	Grand Total	RMBS CTRDH096															RMBS SubTotal
		Non-Agency Prime	Sub-prime	Option ARMS	Other AltA	Unspec Non-Prime	HELOC	RMBS CDO	RMBS CDS	Credit Basket	PrimeX	ABX / TABX	Prime Whole Loans	Non-Prime Whole Loans	European RMBS	Other / Unspecified	

Notional ($MM)
CTRDH101
Rating (CTRDH098)
Vintage (CTRDH099)

	Grand Total	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
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:

				Profit/(Loss) in $K from a Relative (%) Widening in Spreads								Profit/(Loss) in $K from an Absolute Widening in Spreads (bps)									
						CTRDH115									CTRDH116							
Asset category CTRDH110 Rating CTRDH111 Maturity CTRDH112	MV* ($MM)	DV01 ($K / -1 bp)	CS01 ($K/+1 bp spread widening)		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
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
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
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

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
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
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
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

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

Munis

CTRDH347

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

Trading, PE & Other Fair Value Assets Schedule

Auction Rate Securities (ARS)

CTRDH347

Firm Name

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**

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)

	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**

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)

	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**

Auction Rate Securities (ARS)

CTRDH347

| Effective Date: |
| Submission Date: |

Asset category CTRDH110 Rating CTRDH111 Maturity CTRDH112	MV ($MM)	DV01 ($K / -1 bp)	CS01 ($K/+1 bp spread widening)
Credit Card Auction Rate Securities (CARS)			
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**

Auction Rate Securities (ARS)

CTRDH347

	MV ($MM)	DV01 ($K / -1 bp)	CS01 ($K/+1 bp spread widening)
Asset category CTRDH110			
Rating CTRDH111			
Maturity CTRDH112			

Other / Unspecified Auction Rate Securities

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

Effective Date:

Submission Date:

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

Auction Rate Securities (ARS)

CTRDH347

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

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

Corporate Credit-Advanced Economies
CTRDH347

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%	
	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

Trading, PE & Other Fair Value Assets
Corporate Credit-Advanced Economies
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	
		CTRDH114										
Bonds												
AAA		$0	$0									
AA		$0	$0									
A		$0	$0									
BBB		$0	$0									
BB		$0	$0									
B		$0	$0									
<B: Defaulted												
<B: Not Defaulted		$0	$0									
<B: Default Status Unknown		$0	$0									
NR		$0	$0									
Bonds Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
1M		$0	$0									
3M		$0	$0									
6M		$0	$0									
9M		$0	$0									
1Y		$0	$0									
2Y		$0	$0									
3Y		$0	$0									
5Y		$0	$0									
7Y		$0	$0									
10Y		$0	$0									
15Y		$0	$0									
20Y		$0	$0									
30Y		$0	$0									
Bonds Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Loans												
AAA		$0	$0									
AA		$0	$0									
A		$0	$0									
BBB		$0	$0									
BB		$0	$0									
B		$0	$0									
<B: Defaulted												
<B: Not Defaulted		$0	$0									
<B: Default Status Unknown		$0	$0									
NR		$0	$0									
Loans Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
1M		$0	$0									
3M		$0	$0									
6M		$0	$0									
9M		$0	$0									
1Y		$0	$0									
2Y		$0	$0									
3Y		$0	$0									
5Y		$0	$0									
7Y		$0	$0									
10Y		$0	$0									
15Y		$0	$0									
20Y		$0	$0									
30Y		$0	$0									
Loans Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0

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

Corporate Credit-Advanced Economies
CTRDH347

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%	
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

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
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-Advanced Economies
CTRDH347

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%	
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

	Effective Date:
	Submission Date:

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

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

Corporate Credit-Advanced Economies
CTRDH347

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%	
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 Assets
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TRDH347

Effective Date:
Submission Date:

		Profit/(Loss) in $K from an Absolute Widening in Spreads (bps)										
							CTRDH116					
Asset category CTRDH110												
Rating CTRDH111												
Maturity CTRDH112		0 bps	+1 bp	+50 bps	+100 bps	+500 bps	+1000 bps	+1500 bps	+2000 bps	+3000 bps	+4000 bps	
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   **Firm Name**
Corporate Credit-Advanced Economies
CTRDH347

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	$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	$0

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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							
Bonds	CTRDH117	CTRDH120	CTRDH119		0%	50%	100%	200%	300%	400%	500%	
								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)		0%	50%	100%	200%	300%	400%	500%	
							Profit/(Loss) in $K from a Relative (%) Widening in Spreads CTRDH115					
Loans												
AAA					$0							
AA					$0							
A					$0							
BBB					$0							
BB					$0							
B					$0							
<B: Defaulted												
<B: Not Defaulted					$0							
<B: Default Status Unknown					$0							
NR					$0							
Loans Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
1M					$0							
3M					$0							
6M					$0							
9M					$0							
1Y					$0							
2Y					$0							
3Y					$0							
5Y					$0							
7Y					$0							
10Y					$0							
15Y					$0							
20Y					$0							
30Y					$0							
Loans Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0

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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

Trading, PE & Other Fair Value Assets
Corporate 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								
					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

CTRDH115

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

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)		0%	50%	100%	200%	300%	400%	500%	
						Profit/(Loss) in $K from a Relative (%) Widening in Spreads CTRDH115						
Indices												
CDX EM					$0							
CDX Latam Corp					$0							
CDX Other					$0							
iTraxx Asia IG					$0							
iTraxx Asia HY					$0							
iTraxx CEEMEA Corp					$0							
iTraxx Other					$0							
Loan Indices					$0							
Indices Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
1M					$0							
3M					$0							
6M					$0							
9M					$0							
1Y					$0							
2Y					$0							
3Y					$0							
5Y					$0							
7Y					$0							
10Y					$0							
15Y					$0							
20Y					$0							
30Y					$0							
Indices Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0

rading, PE & Other Fair Value Assets

orporate Credit-Emerging Markets

TRDH347

				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

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

Trading, PE & Other Fair Value Assets
Corporate 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

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

Trading, PE & Other Fair Value Assets
Corporate Credit-Emerging Markets
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	
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

Trading, PE & Other Fair Value Assets
Corporate 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

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% CTRDH128	300%	400%	500%	
Australia							$0							
Austria							$0							
Belgium							$0							
Canada							$0							
Cyprus							$0							
Denmark							$0							
Estonia							$0							
Finland							$0							
France							$0							
Germany							$0							
Greece							$0							
Ireland							$0							
Italy							$0							
Japan							$0							
Malta							$0							
Netherlands							$0							
New Zealand							$0							
Norway							$0							
Portugal							$0							
Slovakia							$0							
Slovenia							$0							
Spain							$0							
Sweden							$0							
Switzerland							$0							
United Kingdom							$0							
United States							$0							
Other							$0							
Total Advanced Economies	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0

Trading, PE & Other Fair Value As
Sovereign 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

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% (CTRDH128)	300%	400%	500%	
Bulgaria							$0							
Croatia							$0							
Czech Republic							$0							
Hungary							$0							
Iceland							$0							
Latvia							$0							
Lithuania							$0							
Poland							$0							
Romania							$0							
Russia							$0							
Ukraine							$0							
Other							$0							
Emerging Europe	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Argentina							$0							
Brazil							$0							
Chile							$0							
Colombia							$0							
Mexico							$0							
Panama							$0							
Peru							$0							
Venezuela							$0							
Other							$0							
Latin America & Caribbean	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
China							$0							
Hong Kong							$0							
India							$0							
Indonesia							$0							
Kazakhstan							$0							
Malaysia							$0							
Philippines							$0							
Singapore							$0							
South Korea							$0							
Taiwan							$0							
Thailand							$0							
Vietnam							$0							
Other							$0							
Asia Ex-Japan	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0

	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

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
overeign Credit

		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

Base Correlation Sensitivities ($K / +1% absolute shift in base correlation)
CTRDH134

CDX IG

CDX IG CTRDH132 CTRDH133	3Y	5Y	7Y CTRDH412	10Y	Other	Total
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* ($MM) CTRDH140	MV - shorts* ($MM) CTRDH141	Notional* - longs ($MM) CTRDH142	Notional* - shorts ($MM) CTRDH143
$0	**$0**	**$0**	**$0**	

Positions — Bespoke Products Only

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

CDX HY

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

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

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

CDX Other

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

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

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

iTraxx Main

iTraxx Main CTRDH132 CTRDH133	3Y	5Y	7Y CTRDH412	10Y	Other	Total
3%						$0
6%						$0
9%						$0
12%						$0
22%						$0
100%						$0
Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**

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

CTRDH133	MV - longs* ($MM) CTRDH144	MV - shorts* ($MM) CTRDH145	Notional* - longs ($MM) CTRDH146	Notional* - shorts ($MM) 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
Total	$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				
Total	$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
Total	$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				
Total	$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
Total	$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				
Total	$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**

	Corporate Credit-Advanced Economies						**Corporate Credit-Emerging Markets**					
Rating CTRDH150	CTRDH149						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

	Index Options CTRDH149						Bespoke 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　　　　　　　　　　　　　　　　　　**Indices**　　　　　　　　　　　　　　　　**Index Tranches**

CTRDH148　　　　　　　　　　　　　CTRDH149　　　　　　　　　　　　　CTRDH149

Index Products that were not unbundled	MV - longs* ($MM)	MV - shorts* ($MM)	MV - net* ($MM)	Notional* - longs ($MM)	Notional* - shorts ($MM)	Notional - net ($MM)	MV - longs* ($MM)	MV - shorts* ($MM)	MV - net* ($MM)	Notional* - longs ($MM)	Notional* - shorts ($MM)	Notional - net ($MM)
	CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156	CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156
CDX IG			$0			$0			$0			$0
CDX HY			$0			$0			$0			$0
CDX Other			$0			$0			$0			$0
iTraxx Main			$0			$0			$0			$0
iTraxx XO			$0			$0			$0			$0
iTraxx Other			$0			$0			$0			$0
Loan Indices			$0			$0			$0			$0
Index Products Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**

Trading, PE & Other Fair Value As

IDR-Corporate Credit

Memorandum

Table F

Bespoke

Effective Date:
Submission Date:

CTRDH148 · CTRDH149 (Index Options) · CTRDH149 (Bespoke)

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

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

Trading, PE & Other Fair Value Assets Schedule
Private Equity

Firm Name

Effective Date
Submission Date

Sector	GICS Code	Industry Group	Total	(A) Investments Reported at FAIR VALUE ($MM)						(B) Investments NOT Reported at FAIR VALUE ($MM)					
				Global	United States	Western Europe	Other Developed Markets	Emerging Markets	Unspecified Geography	Global	United States	Western Europe	Other Developed Markets	Emerging Markets	Unspecified Geography
Energy	**1010**	**Energy**	$0	$0						$0					
Materials	**1510**	**Materials**	$0	$0						$0					
Industrials	2010	Capital Goods	$0	$0						$0					
Industrials	2020	Commercial & Professional Services	$0	$0						$0					
Industrials	2030	Transportation	$0	$0						$0					
Industrials	20	Unspecified	$0	$0						$0					
Industrials	**20**	**Total**	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Consumer Discretionary	2510	Automobiles & Components	$0	$0						$0					
Consumer Discretionary	2520	Consumer Durables & Apparel	$0	$0						$0					
Consumer Discretionary	2530	Consumer Services	$0	$0						$0					
Consumer Discretionary	2550	Retailing	$0	$0						$0					
Consumer Discretionary	25	Unspecified	$0	$0						$0					
Consumer Discretionary	**25**	**Total**	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Consumer Staples	3010	Food & Staples Retailing	$0	$0						$0					
Consumer Staples	3020	Food, Beverage & Tobacco	$0	$0						$0					
Consumer Staples	3030	Household & Personal Products	$0	$0						$0					
Consumer Staples	30	Unspecified	$0	$0						$0					
Consumer Staples	**30**	**Total**	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Health Care	3510	Health Care Equipment & Svcs	$0	$0						$0					
Health Care	3520	Pharma., Bio. & Life Sciences	$0	$0						$0					
Health Care	35	Unspecified	$0	$0						$0					
Health Care	**35**	**Total**	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Financials (excl Real Estate)	4010	Banks	$0	$0						$0					
Financials (excl Real Estate)	4020	Diversified Financials	$0	$0						$0					
Financials (excl Real Estate)	4030	Insurance	$0	$0						$0					
Financials (excl Real Estate)		Unspecified	$0	$0						$0					
Financials (excl Real Estate)		**Total**	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Information Technology	4510	Software & Services	$0	$0						$0					
Information Technology	4520	Technology Hardware & Equipment	$0	$0						$0					
Information Technology	4530	Semicondt. & Semicondt. Equip.	$0	$0						$0					
Information Technology	45	Unspecified	$0	$0						$0					
Information Technology	**45**	**Total**	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Communication Services	5010	Telecommunication Services	$0	$0						$0					
Communication Services	5020	Media & Entertainment	$0	$0						$0					
Communication Services	50	Unspecified	$0	$0						$0					
Communication Services	**50**	**Total**	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Utilities	**5510**	**Utilities**	$0	$0						$0					
Real Estate	**6010**	**Real Estate**	$0	$0						$0					
Unspecified Sector/Industry	N/A	Minority Interest in Hedge Funds	$0	$0						$0					
Unspecified Sector/Industry	N/A	Fund Seed Capital	$0	$0						$0					
Unspecified Sector/Industry	N/A	Infrastructure Funds	$0	$0						$0					
Unspecified Sector/Industry	N/A	Other Unspecified Sector/Industry	$0	$0						$0					
Unspecified Sector / Industry	**N/A**	**Total**	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Funded Total			$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Unfunded commitments ($MM)			$0	$0						$0					

Trading, PE & Other Fair Value Assets Schedule **Firm Name** Effective Date:
Other Fair Value Assets   Submission Date:

| Sector | GICS Code | Industry Group | Fair Value ($MM) | | | | |
| | | | Global | United States | | Non-US | |
				Equity	Debt	Equity	Debt
Energy	**1010**	**Energy**	**$0**				
Materials	**1510**	**Materials**	**$0**				
Industrials	2010	Capital Goods	$0				
Industrials	2020	Commercial & Professional Services	$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	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　　　　　　　**Firm Name**

Other Fair Value Assets

			Effective Date:
			Submission Date:

Sector	GICS Code	Industry Group	Fair Value ($MM)				
			Global	United States		Non-US	
				Equity	Debt	Equity	Debt
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**
Communication Services	5010	Telecommunication Services	$0				
Communication Services	5020	Media & Entertainment	$0				
Communication Services	50	Unspecified	$0				
Communication Services	**50**	**Total**	**$0**	**$0**	**$0**	**$0**	**$0**
Utilities	**5510**	**Utilities**	**$0**				
Real Estate	**6010**	**Real Estate**	**$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 [sales and trading interest income]		
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 [sales and trading noninterest income] **(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/SLHC 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) Respondents 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

			Units	
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

No.	Description	Code	Unit	Value
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

No.	Description	Code	Unit	Value
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

No.	Description	Code	Unit	Value
40	Assets under Custody and Administration		$Millions	

B. Firm Wide Metrics: PPNR Projections Worksheet

No.	Description	Code	Unit	Value
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 respondents that were required to complete the Net Interest Income Worksheet)

50	Carrying Value of Purchased Credit Impaired (PCI) Loans **(35)**	BHCKC780	$Millions	
51	Net Accretion of discount on PCI Loans included in interest Revenues **(36)**		$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		%	

<u>Quarter End Weighted Average Life of Assets</u> **(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	

<u>Quarter End Weighted Average Life of Liabilities</u> **(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
	<u>Average Domestic Deposit Repricing Beta in a 'Normal Environment'</u> **(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			
	<u>Average Foreign Deposit Repricing Beta in a 'Normal Environment'</u> **(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/IHC/SLHC 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/SLHC'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)

(35) Institutions that have adopted ASU 2016-13 should report the carrying value of purchased credit-deteriorated (PCD) loans in item 50.

(36) Institutions that have adopted ASU 2016-13 should report the net accretion of discount on PCD loans included in interest revenues.

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

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

Institution Name:

RSSD ID:

Date of Data Submission:

Instructions

1. Complete the FR Y-14Q FVO/HFS schedule with **actual data** as of the **most recent quarter end** subsequent to the close of each quarter.

2. Complete non-shaded cells only, using data as of the balance sheet date.

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

	FVO/HFS Retail Loans	(A) Unpaid Principal Balance ($MM)	(B) Carrying Value ($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**		

		(A)	(B)
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)		
8	Auto Loans (Not in Forward Contract)		
9	All Other Non-Residential Loans Not Included Above		
10	**Total Non-Residential Loans**		

		(A)	(B)
11	**Other Retail Loans with Zero Principal or Interest Recourse to the Bank**		

		(A)	(B)
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						
8. Loans Secured by Farmland						
8a. Domestic						
8b. International						
9. Commercial and Industrial						
9a. Graded						

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
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 or the FR Y-14M

** Taken during the life of loans reported in the FR Y-14Q retail schedule or the FR Y-14M. Institutions that have adopted ASU 2016-13 do not need to complete Column C.

*** 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/SLHCs 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:	12/20/19 11:26 AM

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	Gross CE	Stressed Gross CE FR Scenario (Severely Adverse)

onsolidated/pa

	Exposure and Position Data							
Counterparty ID	Stressed Gross CE BHC/IHC scenario	Net CE	Stressed Net CE FR Scenario (Severely Adverse)	Stressed Net CE BHC/IHC scenario	Total Notional	New Notional During Quarter	Weighted Average Maturity	Position MtM

consolidated/pa

Counterparty ID	Total Net Collateral	CVA Data			Credit Mitigants			Credit Hedges
		CVA	Stressed CVA FR Scenario and FR Specification (Severely	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

Rank	Counterparty Name	Counterparty ID	Counterparty 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 BHC/IHC scenario	Net CE

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

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)	Stressed Gross CE BHC/IHC scenario	Net CE
1													
2													
3													
4													
5													
6													
7													
8													
9													
10													
11													
12													
13													
14													
15													
16													
17													
18													
19													
20													

	Exposure and Position Data							CVA Data			Credit mitigants			Credit Hedges
Rank	Stressed Net CE FR Scenario (Severely Adverse)	Total Notional	New Notional During Quarter	Weighted Average Maturity	Position MtM	Total Net Collateral	Stressed Net CE BHC/IHC scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA BHC/IHC Scenario and BHC/IHC specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges

	Exposure and Position Data							CVA Data			Credit mitigants			Credit Hedges
Rank	Stressed Net CE Federal Reserve scenario (Severely Adverse)	Total Notional	New Notional During Quarter	Weighted Average Maturity	Position MtM	Total Net Collateral	Stressed Net CE BHC/IHC scenario	CVA	Stressed CVA FR scenario and FR specification (Severely 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.c.1 Top 20 consolidated/parent counterparties ranked by Net CE
$ Millions

Rank	Counterparty identifiers							Credit Quality Data	
	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(
$ Mill

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

Sub-s
$ Mill

	CVA Data			Credit Mitigants			Credit Hedges
Rank	CVA	Stressed CVA FR Scenario and FR Specification (Severely 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.c.2 Top 20 consolidated/parent counterparties ranked by Federal Reserve Severely Adverse Scenario Stressed Net CE
$ Millions

Rank	Counterparty identifiers							Credit Quality Data	
	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
Scena
$ Mill

	Exposure and Position Data											
Rank	Gross CE	Stressed Gross CE FR Scenario (Severely Adverse)	Stressed Gross CE BHC/IHC scenario	Net CE	Stressed Net CE FR Scenario (Severely 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												

Rank	CVA	CVA Data		Credit Mitigants			Credit Hedges
		Stressed CVA FR Scenario and FR Specification (Severely 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.c.3 Top 20 consolidated/parent counterparties ranked by BHC/IHC Scenario Stressed Net CE
$ Millions

Rank	Counterparty identifiers							Credit Quality Data	
	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
$ Mill

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

Sub-s

$ Mill

Rank	CVA	CVA Data		Credit Mitigants			Credit Hedges
		Stressed CVA FR Scenario and FR Specification (Severely 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.d.1 Top 20 consolidated/parent collateralized counterparties ranked by Gross CE (counterparties with at least one netting set w
$ Millions

| Rank | Counterparty Identifiers | | | | | | | Credit Quality Data | | |
	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
1										
2										
3										
4										
5										
6										
7										
8										
9										
10										
11										
12										
13										
14										
15										
16										
17										
18										
19										
20										

Sub-s‹ith a CSA agreement in place)
$ Milli

Rank	Exposure and Position Data							
	Stressed Gross CE BHC/IHC scenario	Net CE	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								

Sub-s

$ Milli

	CVA Data			Credit Mitigants			Credit Hedges
Rank	CVA	Stressed CVA FR Scenario and FR Specification (Severely 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.d.2 Top 20 consolidated/parent collateralized counterparties ranked by Federal Reserve Severely Adverse Scenario Stressed Gr
(counterparties with at least one netting set with a CSA agreement in place)
$ Millions

| Rank | Counterparty Identifiers | | | | | | | Credit Quality Data | | |
	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
1										
2										
3										
4										
5										
6										
7										
8										
9										
10										
11										
12										
13										
14										
15										
16										
17										
18										
19										
20										

Sub-s ɔss CE
(count
$ Milli

Rank	Exposure and Position Data							
	Stressed Gross CE BHC/IHC scenario	Net CE	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								

Rank	CVA	CVA Data		Credit Mitigants			Credit Hedges
		Stressed CVA FR Scenario and FR Specification (Severely 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.e - Aggregate CVA data by ratings and collateralization
$ Millions

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

Ratings Category		Exposure Data					
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 BHC/IHC scenario	Net CE excluding CCPs
N/A	N/A						

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

Reserve Type	Exposure Data					
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 BHC/IHC scenario	Net CE excluding CCPs
Model/infrastructure limitations						
Trades not captured						
(c) Offline reserves						
(d) Funding Valuation Adjustment (if applicable)						
(e) Other						

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

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 BHC/IHC Scenario	CVA	CVA Data		Credit Hedges
					Stressed CVA FR Scenario and FR Specification (Severely 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		Exposure Data					
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 BHC/IHC scenario	Net CE excluding CCPs

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

Ratings Category		Exposure Data					
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 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 BHC/IHC Scenario	CVA	CVA Data		Credit Hedges
					Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA BHC/IHC Scenario and BHC/IHC Specification	Single Name Credit Hedges

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 BHC/IHC Scenario	CVA	CVA Data		Credit Hedges
					Stressed CVA FR Scenario and FR Specification (Severely 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

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	Tenor Bucket in Years	EE - BHC/IHC Specification

	CVA Inputs							Stress
Counterparty ID	Marginal PD	LGD (CVA)	Discount Factor	Stressed EE - FR Scenario & FR Specification (Severely Adverse)	Stressed EE - BHC/IHC Scenario & BHC/IHC Specification	Stressed Marginal PD FR Scenario (Severely Adverse)	Stressed Marginal PD BHC/IHC Scenario	Stressed LGD (CVA) FR Scenario (Severely Adverse)

	ed CVA Inputs				
Counterparty ID	Stressed LGD (CVA) BHC/IHC Scenario	Stressed LGD (PD) FR Scenario (Severely Adverse)	Stressed LGD (PD) BHC/IHC Scenario	Stressed Discount Factor FR Scenario (Severely Adverse)	Stressed Discount Factor BHC/IHC Scenario

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

	Counterparty and Time Identifiers											
Rank	Counterparty Name	Counterparty ID	Counterparty Legal Entity Identifier (LEI)	Netting Set ID (optional)	Sub-netting Set ID (optional)	Industry Code	Country	Internal Rating	External Rating	Time period (years)	Market spread (bps)	Spread adjustme nt (bps)

uality by count

Data Inputs				Type of Credit Quality Input							
Counterparty ID	Spread (bps) used in CVA calculation	Stressed spreads (bps) FR Scenario (Severely	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							+1bp	+1bp
Credit Spreads	**-50%**	**-10%**	**+1bp**	**+10%**	**+100%**	**+300%**		**<<Cpty name 1>>**	**<<Cpty name 2>>**
Counterparty/Reference Spread								**<<Cpty name 1 ID>>**	**<<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 2>>**
>=10Y									**<<Cpty name 1 ID>>**	**<<Cpty name 2 ID>>**
All Maturities									
GBP									
<=1Y									
1-5Y									
>=5-10Y									**<<Cpty name 1>>**	**<<Cpty name 2>>**
>=10Y									**<<Cpty name 1 ID>>**	**<<Cpty name 2 ID>>**
All Maturities									
USD									
<=1Y									
1-5Y									
>=5-10Y									**<<Cpty name 1>>**	**<<Cpty name 2>>**
>=10Y									**<<Cpty name 1 ID>>**	**<<Cpty name 2 ID>>**
All maturities									

Top 10 Counterparties by Sensitivity 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

	-50%	-10%	+1%	+10%	+50%	+100%		+1%	+1%
<<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 1 ID>>	<<Cpty name 2>> <<Cpty name 2 ID>>
CAD									
								<<Cpty name 1>> <<Cpty name 1 ID>>	<<Cpty name 2>> <<Cpty name 2 ID>>
CHF									
								<<Cpty name 1>> <<Cpty name 1 ID>>	<<Cpty name 2>> <<Cpty name 2 ID>>
EUR									
								<<Cpty name 1>> <<Cpty name 1 ID>>	<<Cpty name 2>> <<Cpty name 2 ID>>
GBP									
								<<Cpty name 1>> <<Cpty name 1 ID>>	<<Cpty name 2>> <<Cpty name 2 ID>>
JPY									

Other material FX sensitivities

	-50%	-10%	+1%	+10%	+50%	+100%			
<<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 1 ID>>	<<Cpty name 2>> <<Cpty name 2 ID>>
US <<Define>>									
								<<Cpty name 1>> <<Cpty name 1 ID>>	<<Cpty name 2>> <<Cpty name 2 ID>>
Europe <<Define>>									
								<<Cpty name 1>> <<Cpty name 1 ID>>	<<Cpty name 2>> <<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

								+1%	+1%
<<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 1 ID>>	<<Cpty name 2>> <<Cpty name 2 ID>>
Oil & Oil Products									
								<<Cpty name 1>> <<Cpty name 1 ID>>	<<Cpty name 2>> <<Cpty name 2 ID>>
Natural Gas									
								<<Cpty name 1>> <<Cpty name 1 ID>>	<<Cpty name 2>> <<Cpty name 2 ID>>
Power									
								<<Cpty name 1>> <<Cpty name 1 ID>>	<<Cpty name 2>> <<Cpty name 2 ID>>
Coal & Freight									
								<<Cpty name 1>> <<Cpty name 1 ID>>	<<Cpty name 2>> <<Cpty name 2 ID>>
Softs & Ags									
								<<Cpty name 1>> <<Cpty name 1 ID>>	<<Cpty name 2>> <<Cpty name 2 ID>>
Precious Metals									
								<<Cpty name 1>> <<Cpty name 1 ID>>	<<Cpty name 2>> <<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>>
+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
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
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
G7	G7	G7 Counterparty name	G7_1	G7_1_LE_Name1	G7_1_LE_1	NS27_G7_1_1
	…					

counterparties

Industry Code	Country	Internal Rating	External Rating

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	Minimum Transfer Amount CP	

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 BHC/IHC	**Margining frequency**	**CSA contractual features (non-vanilla)**	**WWR position**		**Total Stressed Net CE FR Scenario (Severely Adverse)**		**Net CE SFTs**	**Stressed Net CE SFTs FR scenario (Severely Adverse)**		**Net CE Derivatives**	**Stressed Net CE Derivatives FR scenario (Severely Adverse)**		**Unstressed MtM (Derivatives)**	
			None											
			None											
			None											
			None											
			None											
			Specific											

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

Position MtM Values												
Stressed MtM Received (SFTs) FR scenario (Severely 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	Other

Credit Quality and CDS Hedges												
					Total Stressed MtM Collateral (Derivatives) FR scenario (Severely 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)
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			
Rank Methodology	Rank	Counterparty Name (Consolidated/Parent Organization)	Consolidated / Parent Entity Counterparty ID	Counterparty Legal Entity Name	Legal Entity ID	Netting Set ID
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

Ratings Category		Exposure Data					
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)

Unstressed MtM (Posted) by Asset category			
Central Debt MtM (Posted)			
United States	Germany	United Kingdom & France	Other Eurozone

	Repo and Reverse Repo - Gross Value of Instruments on Reporting Date		
	US Treasury & Agency		Agency MBS
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)		Corporate Bonds Other Economies MtM (P...
Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG

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

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

e Repo - Gross Value of Instruments on Reporting Date		Securities Lending and Borrowing - Gross Value of Instruments on Reporting Date											Securities
her	Cash (+/-)		US Treasury & Agency		Agency MBS		Equities		Corporate Bonds		Non-Agency (ABS, RMBS)		Sove
Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted

sted) by Asset Category			Unstressed MtM (Received) by Asset category			
M (Posted)			Central Debt MtM (Received)			
Municipal Bonds	Other (specify)	United States	Germany	United Kingdom & France	Other Eurozone

		Lending and Borrowing - Gross Value of Instruments on Reporting Date			
reigns		Other		Cash	
Received	Posted	Received	Posted	Received

		Equity MtM (Received)					Corporate Bonds - Advanced Economies MtM (Received)		Corporate Bonds - Other Economies MtM (Received)		Exchange-Traded Funds MtM (Received)	
Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG	Equity	Fixed Income

Unstressed MtM (Received) by Asset category

US Agency MBS/CMBS MtM (Received)		Non-Agency RMBS/ABS/CMBS MtM (Received)		Cash MtM (Received)					Other MtM (Received)			
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 (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)

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
...						

G7
CCP
3
3
4
4

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

Unstressed Exposure MtM by Asset category									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	Other Unstressed Exposure MtM (provide details, breakdown)

Stressed Exposure MtM by Asset category - FR Scenario (Severely Adverse)												Stressed Exposure MtM by Asset category - FR Scenario (Severely Adverse)	
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)	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)

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 (1)		HFI at AC, PCI (1)	
	Column A	**Column B**	**Column C**	**Column D**
Part I - Book Value and UPB	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

Part II -- Cumulative Interim Loan Losses (2)

1. First Lien Mortgages (in Domestic Offices)............................	
a. Cumulative Interim Loan Losses -- Non-PCI	CASRP387
b. Cumulative Interim Loan Losses -- PCI.............................	CASRP388
c. Cumulative Interim Loan Losses.......................................	CASRKY25
2. First Lien HELOANs (in Domestic Offices)............................	
a. Cumulative Interim Loan Losses -- Non-PCI......................	CASRP395
b. Cumulative Interim Loan Losses -- PCI.............................	CASRP396
c. Cumulative Interim Loan Losses.......................................	CASRKY26
3. Closed-End Junior Liens (in Domestic Offices)......................	
a. Cumulative Interim Loan Losses -- Non-PCI......................	CASRP403
b. Cumulative Interim Loan Losses -- PCI.............................	CASRP404
c. Cumulative Interim Loan Losses.......................................	CASRKY27
4. HELOCs (in Domestic Offices)...	
a. Cumulative Interim Loan Losses -- Non-PCI......................	CASRP413
b. Cumulative Interim Loan Losses -- PCI.............................	CASRP414
c. Cumulative Interim Loan Losses.......................................	CASRKY28
5. First Lien Mortgages and HELOANs (International)...............	
a. Cumulative Interim Loan Losses -- Non-PCI......................	CASRP421
b. Cumulative Interim Loan Losses -- PCI.............................	CASRP422
c. Cumulative Interim Loan Losses.......................................	CASRKY29
6. Closed-End Junior Liens and HELOCs (International).............	
a. Cumulative Interim Loan Losses -- Non-PCI......................	CASRP429
b. Cumulative Interim Loan Losses -- PCI.............................	CASRP430
c. Cumulative Interim Loan Losses.......................................	CASRKY30

(1) Institutions that have adopted ASU 2016-13 should report the UPB and book value of loans that are non-PCD in Columns A and B, and that are PCD in columns C and D.

(2) Institutions that have not adopted ASU 2016-13 should only report values in items a. and b. for each mortgage type. Institutions that have adopted ASU 2016-13 should only report values in item c. for each mortgage type.