FR Y-14Q Schedule D - Regulatory Capital Transitions

DRAFT

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

DRAFT

Schedule D - Regulatory Capital		Actual in $Millions as of date	Comments
Category I and II firms only (line items 1-9)			
Non-Significant investments in the capital of unconsolidated financial institutions			
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		
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 1 minus item 3, times ratio of item 2 to item 1, or zero)		
Significant investments in the capital of unconsolidated financial institutions			
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)		
Category III and IV firms only (line items 10-12)			
Investments in the capital of unconsolidated financial institutions			
10	Aggregate amount of investments in the capital of unconsolidated financial institutions		
11	25 percent threshold for investments in the capital of unconsolidated financial institutions		
12	Amount to be deducted from common equity tier 1 due to 25 percent deduction threshold (greater of item 10 minus item 11 or zero)		
Mortgage servicing assets			
13	Total mortgage servicing assets classified as intangible		
14	Associated deferred tax liabilities which would be extinguished if the intangible becomes impaired or derecognized under the relevant accounting standards		
15	Mortgage servicing assets net of related deferred tax liabilities (item 13 minus item 14)		
16	Common equity tier 1 deduction threshold: 10 percent for Category I and II firms, 25 percent for Category III and IV firms		
17	Amount to be deducted from common equity tier 1 due to ~~10 percent~~ deduction threshold (greater of item 15 minus item 16 or zero)		
Deferred tax assets due to temporary differences			
18	Deferred tax assets arising from temporary differences, net of deferred tax liabilities		

DRAFT

19	Valuation allowances related to DTAs arising from temporary differences		
20	Potential net operating loss carrybacks		
21	DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs		
22	Common equity tier 1 deduction threshold: 10 percent for Category I and II firms, 25 percent for Category III and IV firms (value derived from item 16)		
23	Amount to be deducted from common equity tier 1 due to ~~10 percent~~ deduction threshold (greater of item 22 minus item 21 or zero)		

Category I and II firms only (line items 24-28)

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

24	Sum of items 7, 15, and 21		
25	15 percent common equity tier 1 deduction threshold		
26	Sum of items 9, 17, and 23		
27	Item 24 minus item 26		
28	Amount to be deducted from common equity tier 1 due to 15 percent deduction threshold (greater of item 27 minus item 25 or zero)		

Other Quarterly Changes

29	Issuance of common stock (including conversion to common stock)		
30	Repurchases of common stock		

Memoranda

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

DRAFT

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

DRAFT

Firm Name

Effective date
Submission Date

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

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

DRAFT

Firm Name

Effective date	
Submission Date	

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

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

DRAFT

Firm Name

Effective Date:
Submission Date:

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

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

CTRDH048

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

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

CTRDH050							
						Check:	$0.0000

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

CTRDH051							
						Check:	$0.0000

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

CTRDH049							
						Check:	$0.0000

Trading, PE & Other Fair Value Assets Schedule
Other Equity

DRAFT **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 # DRAFT

Effective Date:
Submission Date:

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

$MM Profit/(Loss) From % Change in Spot Price in Currency1 vs. Currency2
CTRDH060

Currency 1	Currency 2	Delta ($MM)	Gamma ($MM / +1%)		-30%	-25%	-20%	-15%	-10%	0%	10%	15%	20%	25%	30%	
CTRDH056	CTRDH057	CTRDH058	CTRDH059							CTRDH061						
										$0						
										$0						
										$0						
										$0						
										$0						
										$0						
										$0						
										$0						
										$0						
										$0						
										$0						
										$0						
										$0						
										$0						
										$0						
										$0						
										$0						
										$0						
										$0						
										$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
FX Spot Sensitivities

Firm Name **DRAFT**

Effective Date:
Submission Date:

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

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

Firm Name **DRAFT**

Effective Date:
Submission Date:

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

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

DRAFT

Effective Date:
Submission Date:

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

CTRDH065

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

Trading, PE & Other Fair Value Assets Schedule
Rates DV01

DRAFT

Firm Name

Effective Date	
Submission Date	

DV01 ($K / -1 bp)

CTRDH070
Currency CTRDH068
Category CTRDH069

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

Trading, PE & Other Fair Value Assets Schedule
Rates DV01

DRAFT

Firm Name

Effective Date	
Submission Date	

DV01 ($K / -1 bp)
CTRDH070

	MATURITY													
	1M	3M	6M	9M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	Total
EUR Directional Risks														
Governments Austria														0.00
Governments Belgium														0.00
Governments Finland														0.00
Governments France														0.00
Governments Germany														0.00
Governments Greece														0.00
Governments Ireland														0.00
Governments Italy														0.00
Governments Netherlands														0.00
Governments Portugal														0.00
Governments Spain														0.00
Governments Other														0.00
Agencies														0.00
Municipals														0.00
Swaps / Discounting Curve														0.00
Instruments shocked by MV**														0.00
Other														0.00
Total Directional	0	0	0	0	0	0	0	0	0	0	0	0	0	0
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
Agencies														0.00
Municipals														0.00
Swaps / Discounting Curve														0.00
Instruments shocked by MV**														0.00
Other														0.00
Total Directional	0	0	0	0	0	0	0	0	0	0	0	0	0	0
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
Agencies														0.00
Municipals														0.00
Swaps / Discounting Curve														0.00
Instruments shocked by MV**														0.00
Other														0.00
Total Directional	0	0	0	0	0	0	0	0	0	0	0	0	0	0
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

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

	-200 bps	-100 bps	-50 bps	0 bps	+50 bps	+100 bps	+150 bps	+200 bps	+300 bps	+400 bps	+500 bps
EUR Directional Risks											
Governments Austria				$0							
Governments Belgium				$0							
Governments Finland				$0							
Governments France				$0							
Governments Germany				$0							
Governments Greece				$0							
Governments Ireland				$0							
Governments Italy				$0							
Governments Netherlands				$0							
Governments Portugal				$0							
Governments Spain				$0							
Governments Other				$0							
Agencies				$0							
Municipals				$0							
Swaps / Discounting Curve				$0							
Instruments shocked by MV**											
Other				$0							
Total Directional	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
GBP Directional Risks											
Governments				$0							
Agencies				$0							
Municipals				$0							
Swaps / Discounting Curve				$0							
Instruments shocked by MV**											
Other				$0							
Total Directional	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
JPY Directional Risks											
Governments				$0							
Agencies				$0							
Municipals				$0							
Swaps / Discounting Curve				$0							
Instruments shocked by MV**											
Other				$0							
Total Directional	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0

Trading, PE & Other Fair Value Assets Schedule
Rates DV01

DRAFT

Firm Name

Effective Date	
Submission Date	

DV01 ($K / -1 bp)
CTRDH070

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

CTRDH052

Muni SIFMA/Libor Basis ($K per 1% abs increase in Muni SIFMA / Libor Ratio)														0.00

Trading, PE & Other Fair Value Assets Schedule
Rates DV01

DRAFT

Firm Name

Effective Date	
Submission Date	

DV01 ($K / -1 bp)

CTRDH070
CTRDH070

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

Trading, PE & Other Fair Value Assets Schedule
Rates Vega

Firm Name **DRAFT**

Effective Date:
Submission Date:

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

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

CTRDH077

Expiry CTRDH075
Currency CTRDH076

CTRDH074

AUD

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

EUR

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

GBP

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

Trading, PE & Other Fair Value Assets Schedule
Rates Vega

Firm Name **DRAFT**

Effective Date:
Submission Date:

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

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

CTRDH077

JPY

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

USD

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

US MBS Vega CTRDH078

Other Advanced Economies

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

Trading, PE & Other Fair Value Assets Schedule
Rates Vega

Firm Name **DRAFT**

Effective Date:
Submission Date:

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

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

CTRDH077

Total Emerging Europe

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

Total Latam & Caribbean

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

Total Asia Ex-Japan

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

Trading, PE & Other Fair Value Assets Schedule
Rates Vega

Firm Name **DRAFT**

Effective Date:
Submission Date:

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

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

CTRDH077

Total ME/N. Africa

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

Total Sub-Saharan Africa

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

Trading, PE & Other Fair Value Assets Schedule
Other Rates

DRAFT

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**

DRAFT

Trading, PE & Other Fair Value Assets Schedule
Energy

Firm Name

Delta ($MM)

CTRDH087

CTRDH086

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

Gamma ($MM / +1%)

CTRDH088

Total Gamma									

Vega ($MM / +1 vol pt)

CTRDH089

Vega ($MM / +10% Rel)

CTRDH090

DRAFT

Trading, PE & Other Fair Value Assets Schedule
Energy

Firm Name

Delta ($MM)

CTRDH087

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

DRAFT

Trading, PE & Other Fair Value Asse
Energy

Effective Date:
Submission Date:

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

Gamma ($MM / +1%)

Total Gamma											0

Vega ($MM / +1 vol pt)

Vega ($MM / +10% Rel)

DRAFT

Trading, PE & Other Fair Value Asse
Energy

Effective Date:
Submission Date:

	OIL PRODUCTS										
	CTRDH083										
	OTHER OIL PRODUCTS										
Delta ($MM) CTRDH087	**Diesel**	**Fuel Oil**	**Heating Oil**	**Naptha**	**Ethanol**	**LPG**	**Jet Fuel**	**Gas Oils**	**Gasoline**	**Other Oil Products**	**Total Oil Products**
Total Vega											**0**

DRAFT

Trading, PE & Other Fair Value Asse
Energy

	NATURAL GAS															
	CTRDH083															
	US							Europe								
Delta ($MM)	Gulf Coast	MidCont	NE	Rockies	West	NYMEX	Other US	UK	Belgium	Dutch	French	German	Other Europe	Canada	Other Regions	Total NatGas
CTRDH087																
CTRDH086	CTRDH084															
Spot Maturity																$0
Month 1																$0
Month 2																$0
Month 3																$0
Month 4																$0
Month 5																$0
Month 6																$0
Month 7																$0
Month 8																$0
Month 9																$0
Month 10																$0
Month 11																$0
Month 12																$0
Month 13																$0
Month 14																$0
Month 15																$0
Month 16																$0
Month 17																$0
Month 18																$0
Month 19																$0
Month 20																$0
Month 21																$0
Month 22																$0
Month 23																$0
Month 24																$0
Year 3																$0
Year 4																$0
Year 5																$0
Year 6																$0
Year 7																$0
Year 8																$0
Year 9																$0
Year 10-14																$0
Year 15-19																$0
Year 20+																$0
Total Delta	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0

Gamma ($MM / +1%)

Total Gamma																0

Vega ($MM / +1 vol pt)

Vega ($MM / +10% Rel)

DRAFT

Trading, PE & Other Fair Value Asse
Energy

	NATURAL GAS															
	CTRDH083															
	US							Europe								
Delta ($MM) CTRDH087	**Gulf Coast**	**MidCont**	**NE**	**Rockies**	**West**	**NYMEX**	**Other US**	**UK**	**Belgium**	**Dutch**	**French**	**German**	**Other Europe**	**Canada**	**Other Regions**	**Total NatGas**
Total Vega																**0**

DRAFT

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

Delta ($MM)

	POWER														
	CTRDH083														
	US						Europe								
CTRDH087	Ercot	Midwest	North East	NYISO	West	Other US	Nordpool	Benelux	UK	Germany	France	Italy	Other Europe	Other Regions	Total Power
CTRDH086	CTRDH084														
Spot Maturity															$0
Month 1															$0
Month 2															$0
Month 3															$0
Month 4															$0
Month 5															$0
Month 6															$0
Month 7															$0
Month 8															$0
Month 9															$0
Month 10															$0
Month 11															$0
Month 12															$0
Month 13															$0
Month 14															$0
Month 15															$0
Month 16															$0
Month 17															$0
Month 18															$0
Month 19															$0
Month 20															$0
Month 21															$0
Month 22															$0
Month 23															$0
Month 24															$0
Year 3															$0
Year 4															$0
Year 5															$0
Year 6															$0
Year 7															$0
Year 8															$0
Year 9															$0
Year 10-14															$0
Year 15-19															$0
Year 20+															$0
Total Delta	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0

Gamma ($MM / +1%)

Total Gamma															0

Vega ($MM / +1 vol pt)

Vega ($MM / +10% Rel)

DRAFT

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

	POWER														
	CTRDH083														
	US						Europe								
Delta ($MM) CTRDH087	**Ercot**	**Midwest**	**North East**	**NYISO**	**West**	**Other US**	**Nordpool**	**Benelux**	**UK**	**Germany**	**France**	**Italy**	**Other Europe**	**Other Regions**	**Total Power**
Total Vega															**0**

DRAFT

Trading, PE & Other Fair Value Asse
Energy

Effective Date:
Submission Date:

Delta ($MM)

CTRDH087

CTRDH086

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

Gamma ($MM / +1%)

Total Gamma													0	0

Vega ($MM / +1 vol pt)

Vega ($MM / +10% Rel)

DRAFT

Trading, PE & Other Fair Value Asse
Energy

Effective Date:
Submission Date:

	OTHER ENERGY CTRDH083													Total Energy
	Emissions				Coal				Dry Freight		Structured Products	Other / Unspecified Energy	Total Other Energy	
Delta ($MM) CTRDH087	EUA/ETS	CER	VER	Other	ARA /API2	Richards Bay / API4	Indonesia	Other Regions	Baltic Dry Index	Other Freight				
Total Vega													0	0

DRAFT

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)

DRAFT

Trading, PE & Other Fair Value Asse
Energy

	INFORMATIONAL**			
	CTRDH083			
	Heat Rate Options		Tolling Agreements	
Delta ($MM)	Gas Component	Power Component	Gas Component	Power Component
CTRDH087				
Total Vega				

Trading, PE & Other Fair Value Assets Schedule
Metals

Firm Name **DRAFT**

Effective Date:
Submission Date:

Delta ($MM)

CTRDH087

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

Gamma ($MM / +1%)

CTRDH088

Total Gamma							0											0		0

Vega ($MM / +1 vol pt)

CTRDH089

Vega ($MM / +10% Rel)

CTRDH090

Total Vega							0											0		0

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

DRAFT

Firm Name

Effective Date:
Submission Date:

Delta ($MM)

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

Gamma ($MM / +1%)

CTRDH088

Total Gamma																	0

Vega ($MM / +1 vol pt)

CTRDH089

Vega ($MM / +10% Rel)

CTRDH090

Total Vega																	0

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

Firm Name

DRAFT

Effective Date:
Submission Date:

Delta ($MM)

CTRDH087

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

Gamma ($MM / +1%)

CTRDH088

Total Gamma						0		0

Vega ($MM / +1 vol pt)

CTRDH089

Vega ($MM / +10% Rel)

CTRDH090

Total Vega						0		0

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

Firm Name **DRAFT**

Effective Date:
Submission Date:

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

CTRDH094

CTRDH095

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

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

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

CTRDH094

CTRDH095

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

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

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

CTRDH094

CTRDH095

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

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

Trading, PE & Other Fair Value Assets Schedule

Commodity Spot-Vol Grids

Firm Name **DRAFT**

Effective Date:

Submission Date:

%												

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

Firm Name **DRAFT**

Effective Date:
Submission Date:

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

CTRDH094

CTRDH095

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

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

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

CTRDH094

CTRDH095

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

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

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

CTRDH094

CTRDH095

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

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

Trading, PE & Other Fair Value Assets Schedule

Commodity Spot-Vol Grids

Firm Name **DRAFT**

Effective Date:

Submission Date:

%												

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

Firm Name **DRAFT**

Effective Date:
Submission Date:

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

CTRDH094

CTRDH095

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

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

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

CTRDH094

CTRDH095

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

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

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

Firm Name **DRAFT**

Effective Date:
Submission Date:

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

CTRDH094

CTRDH095

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

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

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

CTRDH094

CTRDH095

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

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

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

CTRDH094

CTRDH095

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

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

Trading, PE & Other Fair Value Assets Schedule

Commodity Spot-Vol Grids

Firm Name **DRAFT**

Effective Date:

Submission Date:

%												

Trading, PE & Other Fair Value Assets Schedule
Securitized Products

DRAFT

Firm Name

	Grand Total	RMBS															
		CTRDH096															
		Non-Agency Prime	Sub-prime	Option ARMS	Other AltA	Unspec Non-Prime	HELOC	RMBS CDO	RMBS CDS	Credit Basket	PrimeX	ABX / TABX	Prime Whole Loans	Non-Prime Whole Loans	European RMBS	Other / Unspecified	RMBS SubTotal
MV* ($MM)																	
CTRDH100										CTRDH097							
Rating CTRDH098																	
Vintage CTRDH099																	
AAA Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 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

DRAFT

	ABS								CMBS							
	CTRDH096								CTRDH096							
	Autos	Credit Cards	Student Loans	ABS CDS	Credit Basket	Index Tranches	Other / Unspecified	ABS SubTotal	Cash Non-Agency CMBS	CMBS CDS	CMBS CDO	Credit Basket	Index Tranches	Whole Loans	Other / Unspecified	CMBS SubTotal
MV* ($MM)																
CTRDH100					CTRDH097								CTRDH097			
Rating CTRDH098																
Vintage CTRDH099																
AAA Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y								$0								$0
> 6Y and <= 9Y								$0								$0
> 3Y and <= 6Y								$0								$0
<= 3Y								$0								$0
Unspecified Vintage								$0								$0
AA Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y								$0								$0
> 6Y and <= 9Y								$0								$0
> 3Y and <= 6Y								$0								$0
<= 3Y								$0								$0
Unspecified Vintage								$0								$0
A Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y								$0								$0
> 6Y and <= 9Y								$0								$0
> 3Y and <= 6Y								$0								$0
<= 3Y								$0								$0
Unspecified Vintage								$0								$0
BBB Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y								$0								$0
> 6Y and <= 9Y								$0								$0
> 3Y and <= 6Y								$0								$0
<= 3Y								$0								$0
Unspecified Vintage								$0								$0
BB Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y								$0								$0
> 6Y and <= 9Y								$0								$0
> 3Y and <= 6Y								$0								$0
<= 3Y								$0								$0
Unspecified Vintage								$0								$0
B Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y								$0								$0
> 6Y and <= 9Y								$0								$0
> 3Y and <= 6Y								$0								$0
<= 3Y								$0								$0
Unspecified Vintage								$0								$0
<B Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y								$0								$0
> 6Y and <= 9Y								$0								$0
> 3Y and <= 6Y								$0								$0
<= 3Y								$0								$0
Unspecified Vintage								$0								$0
NR Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y								$0								$0
> 6Y and <= 9Y								$0								$0
> 3Y and <= 6Y								$0								$0
<= 3Y								$0								$0
Unspecified Vintage								$0								$0
Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0

Trading, PE & Other Fair Val
Securitized Products

Effective Date:
Submission Date:

DRAFT

	Corporate CDO / CLO			Warehouse		
	CTRDH096			CTRDH096		
	CLO	Other / Unspecified	Corporate CDO/CLO SubTotal	Total Size	Total Protection	Other / Unspecified
MV* ($MM)						
CTRDH100		CTRDH097			CTRDH097	
Rating CTRDH098						
Vintage CTRDH099						
AAA Total	$0	$0	$0	$0	$0	$0
> 9Y			$0			
> 6Y and <= 9Y			$0			
> 3Y and <= 6Y			$0			
<= 3Y			$0			
Unspecified Vintage			$0			
AA Total	$0	$0	$0	$0	$0	$0
> 9Y			$0			
> 6Y and <= 9Y			$0			
> 3Y and <= 6Y			$0			
<= 3Y			$0			
Unspecified Vintage			$0			
A Total	$0	$0	$0	$0	$0	$0
> 9Y			$0			
> 6Y and <= 9Y			$0			
> 3Y and <= 6Y			$0			
<= 3Y			$0			
Unspecified Vintage			$0			
BBB Total	$0	$0	$0	$0	$0	$0
> 9Y			$0			
> 6Y and <= 9Y			$0			
> 3Y and <= 6Y			$0			
<= 3Y			$0			
Unspecified Vintage			$0			
BB Total	$0	$0	$0	$0	$0	$0
> 9Y			$0			
> 6Y and <= 9Y			$0			
> 3Y and <= 6Y			$0			
<= 3Y			$0			
Unspecified Vintage			$0			
B Total	$0	$0	$0	$0	$0	$0
> 9Y			$0			
> 6Y and <= 9Y			$0			
> 3Y and <= 6Y			$0			
<= 3Y			$0			
Unspecified Vintage			$0			
<B Total	$0	$0	$0	$0	$0	$0
> 9Y			$0			
> 6Y and <= 9Y			$0			
> 3Y and <= 6Y			$0			
<= 3Y			$0			
Unspecified Vintage			$0			
NR Total	$0	$0	$0	$0	$0	$0
> 9Y			$0			
> 6Y and <= 9Y			$0			
> 3Y and <= 6Y			$0			
<= 3Y			$0			
Unspecified Vintage			$0			
Total	$0	$0	$0	$0	$0	$0

Trading, PE & Other Fair Value Assets Schedule
Securitized Products

DRAFT

Firm Name

		RMBS															
		CTRDH096															
	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
Notional ($MM) CTRDH101 Rating (CTRDH098) Vintage (CTRDH099)																	
AAA Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y	$0																$0
> 6Y and <= 9Y	$0																$0
> 3Y and <= 6Y	$0																$0
<= 3Y	$0																$0
Unspecified Vintage	$0																$0
AA Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y	$0																$0
> 6Y and <= 9Y	$0																$0
> 3Y and <= 6Y	$0																$0
<= 3Y	$0																$0
Unspecified Vintage	$0																$0
A Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y	$0																$0
> 6Y and <= 9Y	$0																$0
> 3Y and <= 6Y	$0																$0
<= 3Y	$0																$0
Unspecified Vintage	$0																$0
BBB Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y	$0																$0
> 6Y and <= 9Y	$0																$0
> 3Y and <= 6Y	$0																$0
<= 3Y	$0																$0
Unspecified Vintage	$0																$0
BB Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y	$0																$0
> 6Y and <= 9Y	$0																$0
> 3Y and <= 6Y	$0																$0
<= 3Y	$0																$0
Unspecified Vintage	$0																$0
B Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y	$0																$0
> 6Y and <= 9Y	$0																$0
> 3Y and <= 6Y	$0																$0
<= 3Y	$0																$0
Unspecified Vintage	$0																$0
<B Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y	$0																$0
> 6Y and <= 9Y	$0																$0
> 3Y and <= 6Y	$0																$0
<= 3Y	$0																$0
Unspecified Vintage	$0																$0
NR Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y	$0																$0
> 6Y and <= 9Y	$0																$0
> 3Y and <= 6Y	$0																$0
<= 3Y	$0																$0
Unspecified Vintage	$0																$0
Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0

Trading, PE & Other Fair Val
Securitized Products

DRAFT

	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:

DRAFT

	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 **DRAFT**

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

DRAFT

Effective Date:
Submission Date:

Asset category CTRDH110 Rating CTRDH111 Maturity CTRDH112	MV* ($MM)	DV01 ($K / -1 bp)	CS01 ($K/+1 bp spread widening)	Profit/(Loss) in $K from a Relative (%) Widening in Spreads									Profit/(Loss) in $K from an Absolute Widening in Spreads (bps)										
					CTRDH115									CTRDH116									
					0%	50%	100%	200%						0 bps	+1 bp	+50 bps	+100 bps	+500 bps	+1000 bps				
Bonds	CTRDH117	CTRDH118	CTRDH119		CTRDH113									CTRDH114									
AAA					$0									$0	$0								
AA					$0									$0	$0								
A					$0									$0	$0								
BBB					$0									$0	$0								
BB					$0									$0	$0								
B					$0									$0	$0								
<B Defaulted																							
<B Not Defaulted																							
<B Default Status Unknown					$0									$0	$0								
NR					$0									$0	$0								
Bonds Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
1M					$0									$0	$0								
3M					$0									$0	$0								
6M					$0									$0	$0								
9M					$0									$0	$0								
1Y					$0									$0	$0								
2Y					$0									$0	$0								
3Y					$0									$0	$0								
5Y					$0									$0	$0								
7Y					$0									$0	$0								
10Y					$0									$0	$0								
15Y					$0									$0	$0								
20Y					$0									$0	$0								
30Y					$0									$0	$0								
Bonds Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Loans																							
AAA					$0									$0	$0								
AA					$0									$0	$0								
A					$0									$0	$0								
BBB					$0									$0	$0								
BB					$0									$0	$0								
B					$0									$0	$0								
<B Defaulted																							
<B Not Defaulted																							
<B Default Status Unknown					$0									$0	$0								
NR					$0									$0	$0								
Loans Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
1M					$0									$0	$0								
3M					$0									$0	$0								
6M					$0									$0	$0								
9M					$0									$0	$0								
1Y					$0									$0	$0								
2Y					$0									$0	$0								
3Y					$0									$0	$0								
5Y					$0									$0	$0								
7Y					$0									$0	$0								
10Y					$0									$0	$0								
15Y					$0									$0	$0								
20Y					$0									$0	$0								
30Y					$0									$0	$0								
Loans Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0

Trading, PE & Other Fair Value Assets Schedule
Munis
CTRDH347

Firm Name

DRAFT

Effective Date:
Submission Date:

Asset category CTRDH110 Rating CTRDH111 Maturity CTRDH112	MV* ($MM)	DV01 ($K / -1 bp)	CS01 ($K/+1 bp spread widening)	Profit/(Loss) in $K from a Relative (%) Widening in Spreads									Profit/(Loss) in $K from an Absolute Widening in Spreads (bps)										
					CTRDH115									CTRDH116									
					0%	50%	100%	200%						0 bps	+1 bp	+50 bps	+100 bps	+500 bps	+1000 bps				
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 Defaulted																							
<B Not Defaulted																							
<B Default Status Unknown					$0									$0	$0								
NR					$0									$0	$0								
CDS Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
1M					$0									$0	$0								
3M					$0									$0	$0								
6M					$0									$0	$0								
9M					$0									$0	$0								
1Y					$0									$0	$0								
2Y					$0									$0	$0								
3Y					$0									$0	$0								
5Y					$0									$0	$0								
7Y					$0									$0	$0								
10Y					$0									$0	$0								
15Y					$0									$0	$0								
20Y					$0									$0	$0								
30Y					$0									$0	$0								
CDS Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
Indices																							
AAA					$0									$0	$0								
AA					$0									$0	$0								
A					$0									$0	$0								
BBB					$0									$0	$0								
BB					$0									$0	$0								
B					$0									$0	$0								
<B Defaulted																							
<B Not Defaulted																							
<B Default Status Unknown					$0									$0	$0								
NR					$0									$0	$0								
Indices Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
1M					$0									$0	$0								
3M					$0									$0	$0								
6M					$0									$0	$0								
9M					$0									$0	$0								
1Y					$0									$0	$0								
2Y					$0									$0	$0								
3Y					$0									$0	$0								
5Y					$0									$0	$0								
7Y					$0									$0	$0								
10Y					$0									$0	$0								
15Y					$0									$0	$0								
20Y					$0									$0	$0								
30Y					$0									$0	$0								
Indices Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**

Trading, PE & Other Fair Value Assets Schedule
Munis
CTRDH347

Firm Name

DRAFT

Effective Date:
Submission Date:

Asset category CTRDH110 Rating CTRDH111 Maturity CTRDH112	MV* ($MM)	DV01 ($K / -1 bp)	CS01 ($K/+1 bp spread widening)	Profit/(Loss) in $K from a Relative (%) Widening in Spreads									Profit/(Loss) in $K from an Absolute Widening in Spreads (bps)										
					CTRDH115									CTRDH116									
					0%	50%	100%	200%						0 bps	+1 bp	+50 bps	+100 bps	+500 bps	+1000 bps				
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 Defaulted																							
<B Not Defaulted																							
<B Default Status Unknown					$0									$0	$0								
NR					$0									$0	$0								
Other / Unspecified Munis Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
1M					$0									$0	$0								
3M					$0									$0	$0								
6M					$0									$0	$0								
9M					$0									$0	$0								
1Y					$0									$0	$0								
2Y					$0									$0	$0								
3Y					$0									$0	$0								
5Y					$0									$0	$0								
7Y					$0									$0	$0								
10Y					$0									$0	$0								
15Y					$0									$0	$0								
20Y					$0									$0	$0								
30Y					$0									$0	$0								
Other / Unspecified Munis Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
Grand Total																							
AAA	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
AA	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
A	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
BBB	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
BB	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
B	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
<B Defaulted	$0	$0	$0																				
<B Not Defaulted	$0	$0	$0																				
<B Default Status Unknown	$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

DRAFT **Firm Name**

Effective Date:

Submission Date:

Auction Rate Securities (ARS)

CTRDH347

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

Trading, PE & Other Fair Value Assets Schedule

DRAFT **Firm Name**

Effective Date:

Submission Date:

Auction Rate Securities (ARS)

CTRDH347

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

Trading, PE & Other Fair Value Assets Schedule

DRAFT **Firm Name**

Effective Date:

Submission Date:

Auction Rate Securities (ARS)

CTRDH347

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

Trading, PE & Other Fair Value Assets Schedule

DRAFT

Firm Name

Effective Date:

Submission Date:

Auction Rate Securities (ARS)

CTRDH347

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

DRAFT **Firm Name**

Effective Date:

Submission Date:

Auction Rate Securities (ARS)

CTRDH347

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

Trading, PE & Other Fair Value Assets Schedule

DRAFT **Firm Name**

Effective Date:

Submission Date:

Auction Rate Securities (ARS)

CTRDH347

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

	MV ($MM)	DV01 ($K / -1 bp)	CS01 ($K/+1 bp spread widening)
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
Corporate Credit-Advanced Economies
CTRDH347

DRAFT

Firm Name

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

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

Effective Date:
Submission Date:

DRAFT

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

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

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

DRAFT

Firm Name

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

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

Effective Date:
Submission Date:

DRAFT

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

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

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

DRAFT

Firm Name

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

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

Effective Date:
Submission Date:

DRAFT

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

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

DRAFT

Firm Name

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

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

Effective Date:
Submission Date:

DRAFT

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 Tranches												
CDX IG (Series 9)		$0	$0									
CDX IG (On the run)		$0	$0									
CDX IG (Other Series)		$0	$0									
CDX HY		$0	$0									
CDX Other		$0	$0									
iTraxx Main		$0	$0									
iTraxx XO		$0	$0									
iTraxx Other		$0	$0									
Loan Indices		$0	$0									
Index Tranches Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
1M		$0	$0									
3M		$0	$0									
6M		$0	$0									
9M		$0	$0									
1Y		$0	$0									
2Y		$0	$0									
3Y		$0	$0									
5Y		$0	$0									
7Y		$0	$0									
10Y		$0	$0									
15Y		$0	$0									
20Y		$0	$0									
30Y		$0	$0									
Index Tranches Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
Index Options												
CDX IG (Series 9)		$0	$0									
CDX IG (On the run)		$0	$0									
CDX IG (Other Series)		$0	$0									
CDX HY		$0	$0									
CDX Other		$0	$0									
iTraxx Main		$0	$0									
iTraxx XO		$0	$0									
iTraxx Other		$0	$0									
Loan Indices		$0	$0									
Index Options Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
1M		$0	$0									
3M		$0	$0									
6M		$0	$0									
9M		$0	$0									
1Y		$0	$0									
2Y		$0	$0									
3Y		$0	$0									
5Y		$0	$0									
7Y		$0	$0									
10Y		$0	$0									
15Y		$0	$0									
20Y		$0	$0									
30Y		$0	$0									
Index Options Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**

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

DRAFT

Firm Name

Asset category CTRDH110 Rating CTRDH111 Maturity CTRDH112	MV* ($MM)	Notional ($MM)	CS01($K/+1 bp spread widening) CTRDH119									Profit/(Loss) in $K from a Relative (%) Widening in Spreads CTRDH115								
			Total	CAD	CHF	EUR	GBP	JPY	USD	Other Currencies		0%	50%	100%	200%	300%	400%	500%	
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

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

Effective Date:
Submission Date:

DRAFT

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	
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

DRAFT

Corporate Credit-Emerging Markets

CTRDH347

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

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

Effective Date: **DRAFT**
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

Corporate Credit-Emerging Markets

CTRDH347

Firm Name

DRAFT

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

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

Effective Date: **DRAFT**
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

DRAFT

Corporate Credit-Emerging Markets

CTRDH347

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

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

Effective Date: **DRAFT**
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

DRAFT

Corporate Credit-Emerging Markets

CTRDH347

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

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

Effective Date: **DRAFT**
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

DRAFT

Corporate Credit-Emerging Markets

CTRDH347

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

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

Effective Date: **DRAFT**
Submission Date:

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

Trading, PE & Other Fair Value Assets Schedule
Corporate Credit-Emerging Markets
CTRDH347

Firm Name

DRAFT

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

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

Effective Date: **DRAFT**
Submission Date:

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

Trading, PE & Other Fair Value Assets Schedule
Corporate Credit-Emerging Markets
CTRDH347

Firm Name

DRAFT

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

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

Effective Date: **DRAFT**
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
Corporate Credit-Emerging Markets
CTRDH347

Firm Name

DRAFT

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

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

Effective Date: **DRAFT**
Submission Date:

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

Trading, PE & Other Fair Value Assets Schedule

Corporate Credit-Emerging Markets

CTRDH347

Firm Name

DRAFT

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

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

Effective Date: **DRAFT**
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

DRAFT Firm Name

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

rading, PE & Other Fair Value As
overeign Credit

Effective Date:
Submission Date:

DRAFT

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

Trading, PE & Other Fair Value Assets Schedule
Sovereign Credit

DRAFT Firm Name

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

rading, PE & Other Fair Value As
overeign Credit

Effective Date:
Submission Date:

DRAFT

	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

DRAFT **Firm Name**

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

Effective Date:
Submission Date:

DRAFT

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

Trading, PE & Other Fair Value Assets Schedule
Credit Correlation

Firm Name

DRAFT

Effective Date:
Submission Date:

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

CTRDH134

Positions — **Index Products Only**

Positions — **Bespoke Products Only**

CDX IG CTRDH132	3Y	5Y	7Y	10Y	Other	**Total**	MV - longs* ($MM)	MV - shorts* ($MM)	Notional* - longs ($MM)	Notional* - shorts ($MM)		MV - longs* ($MM)	MV - shorts* ($MM)	Notional* - longs ($MM)	Notional* - shorts ($MM)
CTRDH133	CTRDH412						CTRDH140	CTRDH141	CTRDH142	CTRDH143	CTRDH133	CTRDH144	CTRDH145	CTRDH146	CTRDH147
3%						$0					Equity				
7%						$0					Mezzanine				
10%						$0									
15%						$0									
30%						$0									
100%						$0					Super Senior				
Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**		**$0**	**$0**	**$0**	**$0**

CDX HY CTRDH132	3Y	5Y	7Y	10Y	Other	**Total**	MV - longs* ($MM)	MV - shorts* ($MM)	Notional* - longs ($MM)	Notional* - shorts ($MM)		MV - longs* ($MM)	MV - shorts* ($MM)	Notional* - longs ($MM)	Notional* - shorts ($MM)
CTRDH133	CTRDH412						CTRDH140	CTRDH141	CTRDH142	CTRDH143	CTRDH133	CTRDH144	CTRDH145	CTRDH146	CTRDH147
10%						$0					Equity				
15%						$0					Mezzanine				
25%						$0									
35%						$0									
100%						$0					Super Senior				
Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**		**$0**	**$0**	**$0**	**$0**

CDX Other CTRDH132	3Y	5Y	7Y	10Y	Other	**Total**	MV - longs* ($MM)	MV - shorts* ($MM)	Notional* - longs ($MM)	Notional* - shorts ($MM)		MV - longs* ($MM)	MV - shorts* ($MM)	Notional* - longs ($MM)	Notional* - shorts ($MM)
CTRDH133	CTRDH412						CTRDH140	CTRDH141	CTRDH142	CTRDH143	CTRDH133	CTRDH144	CTRDH145	CTRDH146	CTRDH147
Equity						$0					Equity				
Mezzanine						$0					Mezzanine				
Super Senior						$0					Super Senior				
Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**		**$0**	**$0**	**$0**	**$0**

iTraxx Main CTRDH132	3Y	5Y	7Y	10Y	Other	**Total**	MV - longs* ($MM)	MV - shorts* ($MM)	Notional* - longs ($MM)	Notional* - shorts ($MM)		MV - longs* ($MM)	MV - shorts* ($MM)	Notional* - longs ($MM)	Notional* - shorts ($MM)
CTRDH133	CTRDH412						CTRDH140	CTRDH141	CTRDH142	CTRDH143	CTRDH133	CTRDH144	CTRDH145	CTRDH146	CTRDH147
3%						$0					Equity				
6%						$0					Mezzanine				
9%						$0									
12%						$0									
22%						$0									
100%						$0					Super Senior				
Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**		**$0**	**$0**	**$0**	**$0**

DRAFT

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

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

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

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

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

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

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

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

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

Trading, PE & Other Fair Value Assets Schedule

IDR-Corporate Credit

DRAFT

Table A

CTRDH148

Single Name Products (bonds, loans, single name CDS) without decomposition into single name equivalents

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

Trading, PE & Other Fair Value Assets Schedule

Firm Data

DRAFT

IDR-Corporate Credit

Table B

CTRDH148

Index Products: total before decomposition into underlying single name exposures

	Indices CTRDH149						**Index Tranches** CTRDH149					
Index Products	**MV - longs* ($MM)**	**MV - shorts* ($MM)**	**MV - net* ($MM)**	**Notional* - longs ($MM)**	**Notional* - shorts ($MM)**	**Notional - net ($MM)**	**MV - longs* ($MM)**	**MV - shorts* ($MM)**	**MV - net* ($MM)**	**Notional* - longs ($MM)**	**Notional* - shorts ($MM)**	**Notional - net ($MM)**
	CTRDH151	**CTRDH152**	**CTRDH153**	**CTRDH154**	**CTRDH155**	**CTRDH156**	**CTRDH151**	**CTRDH152**	**CTRDH153**	**CTRDH154**	**CTRDH155**	**CTRDH156**
CDX IG			$0			$0			$0			$0
CDX HY			$0			$0			$0			$0
CDX Other			$0			$0			$0			$0
iTraxx Main			$0			$0			$0			$0
iTraxx XO			$0			$0			$0			$0
iTraxx Other			$0			$0			$0			$0
Loan Indices			$0			$0			$0			$0
Index Products Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**

Trading, PE & Other Fair Value As
IDR-Corporate Credit
Table B
CTRDH148

Effective Date:
Submission Date:

DRAFT

Index Products	Index Options - Payer CTRDH149						Index Options - Receiver CTRDH149					
	MV - longs* ($MM)	MV - shorts* ($MM)	MV - net* ($MM)	Notional* - longs ($MM)	Notional* - shorts ($MM)	Notional - net ($MM)	MV - longs* ($MM)	MV - shorts* ($MM)	MV - net* ($MM)	Notional* - longs ($MM)	Notional* - shorts ($MM)	Notional - net ($MM)
	CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156	CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156
CDX IG			$0			$0			$0			$0
CDX HY			$0			$0			$0			$0
CDX Other			$0			$0			$0			$0
iTraxx Main			$0			$0			$0			$0
iTraxx XO			$0			$0			$0			$0
iTraxx Other			$0			$0			$0			$0
Loan Indices			$0			$0			$0			$0
Index Products Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**

Trading, PE & Other Fair Value As

IDR-Corporate Credit

Table B

CTRDH148

DRAFT

Index Products	Bespoke CTRDH149					
	MV - longs* ($MM)	MV - shorts* ($MM)	MV - net* ($MM)	Notional* longs ($MM)	Notional* shorts ($MM)	Notional - net ($MM)
	CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156
CDX IG			$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 Products Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**

Trading, PE & Other Fair Value Assets Schedule **Firm Data** DRAFT

IDR-Corporate Credit

Table C

CTRDH148

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

Trading, PE & Other Fair Value As

IDR-Corporate Credit

Table C

CTRDH148

Other / Unspecified
AAA
AA
A
BBB
BB
B
<B: Defaulted
<B: Not Defaulted
<B: Default Status Unknown
NR
Other Total

Effective Date:

Submission Date:

DRAFT

Trading, PE & Other Fair Value Assets Schedule

IDR-Corporate Credit

Firm Date: DRAFT

****MEMORANDUM TABLES (FORMALLY TABLES D THROUGH G) REMOVED & REPLACED WITH NEW TABLES BELOW****

Table D

CTRDH%%

Single Name Products: detail for issuers with abs(MV) >= $50M

Issuer Name	Issuer ticker	Rating	MV ($MM)	Notional ($MM)	CS01 ($K/+1 bp) (if available)	In Index Products? (1 for Yes, 0 for No)	RED Code (if available)
CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%

Table E

CTRDH%%

Single Name Products: issuers with abs(MV) < $50M by rating

	Long			Short		
Rating	MV ($MM)	Notional ($MM)	# of obligors	MV ($MM)	Notional ($MM)	# of obligors
	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%
AAA						
AA						
A						
BBB						
BB						
B						
<B: Defaulted						
<B: Not Defaulted						
<B: Default Status Unknown						
NR						

Trading, PE & Other Fair Value As
IDR-Corporate Credit

Effective Date:
Submission Date:

DRAFT

****MEMORANDUM TABLES (FORMA**

Table D
CTRDH%%

Issuer Name
CTRDH%%

Table E
CTRDH%%

Rating
AAA
AA
A
BBB
BB
B
<B: Defaulted
<B: Not Defaulted
<B: Default Status Unknown
NR

Trading, PE & Other Fair Value Assets Schedule

Firm Date:

DRAFT

IDR-Corporate Credit

Table F - Index Products by Series

CTRDH%%

CDX IG by Series

CTRDH%%

Index Name	Series	Indices		Tranches								
		MV ($MM)	Notional ($MM)	3%		7%		10%		15%		
				MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)
CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%
CDX IG												
CDX IG												
CDX IG												
:												

CDX HY by Series

CTRDH%%

Index Name	Series	Indices		Tranches								
		MV ($MM)	Notional ($MM)	10%		15%		25%		35%		
				MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)
CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%
CDX HY												
CDX HY												
CDX HY												
:												

Trading, PE & Other Fair Value As

IDR-Corporate Credit

Effective Date: **DRAFT**

Submission Date:

Table F - Index Products by Series

CTRDH%%

CDX IG by Series

CTRDH%%

Index Name				Payer Options by spread moneyness in-% (1-strike spread / index spread)										Receiver Options	
	30%	100%		< -400		[-400,-200)		[-200,-100)		[-100,0)		>= 0		MV ($MM)	Notional ($MM)
	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)		
CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%
CDX IG															
CDX IG															
CDX IG															
:															

CDX HY by Series

CTRDH%%

Index Name			Payer Options by spread moneyness in-% (1-strike spread / index spread)										Receiver Options	
	100%		< -400		[-400,-200)		[-200,-100)		[-100,0)		>= 0		MV ($MM)	Notional ($MM)
	Notional ($MM)		MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)		
CTRDH%%	CTRDH%%		CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%
CDX HY														
CDX HY														
CDX HY														
:														

Trading, PE & Other Fair Value Assets Schedule

Firm Date: DRAFT

IDR-Corporate Credit

Index Name	Series	Indices		Tranches								
		Notional ($MM)	Notional ($MM)	3%		6%		9%		12%		
				MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)
CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%
iTraxx Main												
iTraxx Main												
iTraxx Main												
:												

iTraxx XO by Series

CTRDH%%

Index Name	Series	Indices		Tranches								
		Notional ($MM)	Notional ($MM)	10%		15%		25%		35%		
				MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)
CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%
iTraxx XO												
iTraxx XO												
iTraxx XO												
:												

CDX Other, iTraxx Other & Loan by Series

CTRDH%%

Index Type (CDX Other, iTraxx Other or Loan)	Index Name*	Series	Indices		Tranches					
			MV ($MM)	Notional ($MM)	Equity		Mezzanine		Super Senior	
					MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)
CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%

*include only indices with gross MV > $100M

Trading, PE & Other Fair Value As

IDR-Corporate Credit

Effective Date:
Submission Date:

DRAFT

Index Name				Payer Options by spread moneyness in-% (1-strike spread / index spread)										Receiver Options	
	22%	100%		< -400		[-400,-200)		[-200,-100)		[-100,0)		>= 0		MV ($MM)	Notional ($MM)
	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)		
CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%
iTraxx Main															
iTraxx Main															
iTraxx Main															
:															

iTraxx XO by Series

CTRDH%%

Index Name			Payer Options by spread moneyness in-% (1-strike spread / index spread)										Receiver Options	
	100%		< -400		[-400,-200)		[-200,-100)		[-100,0)		>= 0		MV ($MM)	Notional ($MM)
	Notional ($MM)		MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)		
CTRDH%%	CTRDH%%		CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%
iTraxx XO														
iTraxx XO														
iTraxx XO														
:														

CDX Other, iTraxx Other & Loan by

CTRDH%%

Index Type (CDX Other, iTraxx Other or Loan)		Payer Options by spread moneyness in-% (1-strike spread / index spread)										Receiver Options	
		< -400		[-400,-200)		[-200,-100)		[-100,0)		>= 0		MV ($MM)	Notional ($MM)
		MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)		
CTRDH%%		CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%

*include only indices with gross MV > $1

Trading, PE & Other Fair Value Assets Schedule

IDR-Corporate Credit

Table G

CTRDH%%

Firm Date:

DRAFT

Summary of bespoke positions

		Equity		Mezzanine		Super Senior	
		Long	Short	Long	Short	Long	Short
		CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%
CDX IG	Number of bespoke products						
	Average obligor credit spread (bps)						
	Average number of obligors per product						
CDX HY	Number of bespoke products						
	Average obligor credit spread (bps)						
	Average number of obligors per product						
CDX Other	Number of bespoke products						
	Average obligor credit spread (bps)						
	Average number of obligors per product						
iTraxx Main	Number of bespoke products						
	Average obligor credit spread (bps)						
	Average number of obligors per product						
iTraxx XO	Number of bespoke products						
	Average obligor credit spread (bps)						
	Average number of obligors per product						
iTraxx Other	Number of bespoke products						
	Average obligor credit spread (bps)						
	Average number of obligors per product						
Loan Indices	Number of bespoke products						
	Average obligor credit spread (bps)						
	Average number of obligors per product						

Trading, PE & Other Fair Value As

IDR-Corporate Credit

Table G

CTRDH%%

CDX IG
CDX HY
CDX Other
iTraxx Main
iTraxx XO
iTraxx Other
Loan Indices

Effective Date:

Submission Date:

DRAFT

Trading, PE & Other Fair Value Assets Schedule

IDR-Jump To Default

Firm Name: **DRAFT**

Effective Date:	
Submission Date:	

Issuers to which the reporter has a net long exposure CTRDH157

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

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

Issuers to which the reporter has a net short exposure CTRDH157

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

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

Trading, PE & Other Fair Value Assets Schedule
Private Equity

Firm Name **DRAFT**

Effective Date
Submission Date

				(A) Investments Reported at FAIR VALUE ($MM)						(B) Investments NOT Reported at FAIR VALUE ($MM)					
Sector	**GICS Code**	**Industry Group**	**Total**	**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**

Trading, PE & Other Fair Value Assets Schedule
Private Equity

Firm Name

DRAFT

Effective Date
Submission Date

				(A) Investments Reported at FAIR VALUE ($MM)						(B) Investments NOT Reported at FAIR VALUE ($MM)					
Sector	**GICS Code**	**Industry Group**	**Total**	**Global**	**United States**	**Western Europe**	**Other Developed Markets**	**Emerging Markets**	**Unspecified Geography**	**Global**	**United States**	**Western Europe**	**Other Developed Markets**	**Emerging Markets**	**Unspecified Geography**
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
Other Fair Value Assets

Firm Name **DRAFT**

Effective Date:
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
Other Fair Value Assets

Firm Name **DRAFT**

Effective Date:
Submission Date:

			Fair Value ($MM)				
Sector	**GICS Code**	**Industry Group**	**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**

DRAFT

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:	8/31/20 1:04 PM

DRAFT

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

Counterparty identifiers									Credit Quality Data			
Rank	Consolidated/ Parent Counterparty Name	Consolidated/Parent Counterparty ID	Counterparty Legal Entity Name	Counterparty Legal Entity Identifier (LEI)	Netting Set ID	Sub-netting Set ID	Industry Code	Country	Internal Rating	External Rating	Gross Current Exposure	Stressed Gross Current Exposure FR Scenario (Severely Adverse)

DRAFT

:onsolidated/pa

	Exposure and Position Data							
Consolidated/Parent Counterparty ID	Stressed Gross Current Exposure BHC/IHC/SLHC scenario	Net Current Exposure	Stressed Net Current Exposure FR Scenario (Severely Adverse)	Stressed Net Current Exposure BHC/IHC/SLHC scenario	Total Notional	New Notional During Quarter	Weighted Average Maturity	Position Mark-to-Market

DRAFT

:onsolidated/pa

		CVA Data			Credit Mitigants			Credit Hedges
Consolidated/Parent Counterparty ID	Total Net Collateral	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA BHC/IHC/SLHC Scenario and specification	Credit Support Annex in place?	% Gross Current Exposure with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges

DRAFT

Sub-schedule L.1.b.1 Top consolidated/parent counterparties comprising 95% of firm stressed CVA, ranked by Federal Reserve Severely Adverse Scenario Stressed CVA for the CCAR quarte
$ Millions

	Counterparty identifiers								Credit Quality Data		Ex					
Rank	Consolidated/Parent Counterparty Name	Consolidated/Parent Counterparty ID	Counterparty Legal Entity Name	Counterparty Legal Entity Identifier (LEI)	Netting Set ID	Sub-netting Set ID	Industry Code	Country	Internal Rating	External Rating	Gross Current Exposure	Stressed Gross Current Exposure FR Scenario (Severely Adverse)	Stressed Gross Current Exposure BHC/IHC/SLHC scenario	Net Current Exposure	Stressed Net Current Exposure FR Scenario (Severely Adverse)	Stressed Net Current Exposure BHC/IHC/SLHC scenario

DRAFT

Sub-sc
$ Mill

	posure and Position Data							Credit mitigants			Credit Hedges	
Rank	Total Notional	New Notional During Quarter	Weighted Average Maturity	Position Mark-to Market	Total Net Collateral	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA BHC/IHC/SLHC Scenario and specification	Credit Support Annex in place?	% Gross Current Exposure with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges

DRAFT

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

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

Ratings Category		Exposure Data							
Internal Rating	External Rating	Gross Current Exposure excluding CCPs	Gross Current Exposure to CCPs	Stressed Gross Current Exposure excluding CCPs FR Scenario (Severely Adverse)	Stressed Gross Current Exposure to CCPs FR Scenario (Severely Adverse)	Stressed Gross Current Exposure BHC/IHC/SLHC scenario	Net Current Exposure excluding CCPs	Net Current Exposure to CCPs	Stressed Net Current Exposure excluding CCPs FR Scenario (Severely Adverse)
N/A	N/A								

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

Reserve Type	Exposure Data							
Reserve Type	Gross Current Exposure excluding CCPs	Gross Current Exposure to CCPs	Stressed Gross Current Exposure excluding CCPs FR Scenario (Severely Adverse)	Stressed Gross Current Exposure to CCPs FR Scenario (Severely Adverse)	Stressed Gross Current Exposure BHC/IHC/SLHC scenario	Net Current Exposure excluding CCPs	Net Current Exposure to CCPs	Stressed Net Current Exposure excluding CCPs FR Scenario (Severely Adverse)
(a) Model/infrastructure limitations								
(b) Trades not captured								
(b.1) Fair-valued Securities Financing Transactions (SFT)								
(c) Offline reserves								
(d) Funding Valuation Adjustment (if applicable)								
(e) Other								

DRAFT

		CVA Data			Credit Hedges
Stressed Net Current Exposure to CCPs FR Scenario (Severely Adverse)	Stressed Net Current Exposure BHC/IHC/SLHC Scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA BHC/IHC/SLHC Scenario and Specification	Single Name Credit Hedges

		CVA Data			Credit Hedges
Stressed Net Current Exposure to CCPs FR Scenario (Severely Adverse)	Stressed Net Current Exposure BHC/IHC/SLHC Scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA BHC/IHC/SLHC Scenario and Specification	Single Name Credit Hedges

DRAFT

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

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

DRAFT

		CVA Data			Credit Hedges
Stressed Net Current Exposure to CCPs FR Scenario (Severely Adverse)	Stressed Net Current Exposure BHC/IHC/SLHC Scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA BHC/IHC/SLHC Scenario and Specification	Single Name Credit Hedges

		CVA Data			Credit Hedges
Stressed Net Current Exposure to CCPs FR Scenario (Severely Adverse)	Stressed Net Current Exposure BHC/IHC/SLHC Scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA BHC/IHC/SLHC Scenario and Specification	Single Name Credit Hedges

DRAFT

Sub-schedule L.1.f Residual counterparty summary metrics by collateralization, industry, region, and rating
$ Millions

Sub-schedule L.1.f.1 Residual counterparties: collateralized netting sets (netting sets with a CSA agreement in place)

Counterparty Attributes				Exposure Data					
Industry Code	Region	Internal Rating	External Rating	Gross Current Exposure excluding CCPs	Gross Current Exposure to CCPs	Stressed Gross Current Exposure excluding CCPs FR Scenario (Severely Adverse)	Stressed Gross Current Exposure to CCPs FR Scenario (Severely Adverse)	Stressed Gross Current Exposure BHC/IHC scenario	Net Current Exposure excluding CCPs

Sub-schedule L.1.f.2 Residual counterparties: uncollateralized netting sets

Counterparty Attributes				Exposure Data					
Industry Code	Region	Internal Rating	External Rating	Gross Current Exposure excluding CCPs	Gross Current Exposure to CCPs	Stressed Gross Current Exposure excluding CCPs FR Scenario (Severely Adverse)	Stressed Gross Current Exposure to CCPs FR Scenario (Severely Adverse)	Stressed Gross Current Exposure BHC/IHC scenario	Net Current Exposureexcluding CCPs

DRAFT

				CVA Data			Credit Hedges
Net Current Exposure to CCPs	Stressed Net Current Exposure excluding CCPs FR Scenario (Severely Adverse)	Stressed Net Current Exposure to CCPs FR Scenario (Severely Adverse)	Stressed Net Current Exposure BHC/IHC/SLHC Scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA BHC/IHC/SLHC Scenario and Specification	Single Name Credit Hedges

				CVA Data			Credit Hedges
Net Current Exposure to CCPs	Stressed Net Current Exposure excluding CCPs FR Scenario (Severely Adverse)	Stressed Net Current Exposure to CCPs FR Scenario (Severely Adverse)	Stressed Net Current Exposure BHC/IHC/SLHC Scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA BHC/IHC/SLHC Scenario and Specification	Single Name Credit Hedges

DRAFT

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

Counterparty Identifiers											CVA Inputs					
Rank	Consolidated/ Parent Counterparty Name	Consolidated/ Parent Counterparty ID	Counterparty Legal Entity Name	Counterparty Legal Entity Identifier (LEI)	Netting Set ID	Sub-netting Set ID	Industry Code	Country	Internal Rating	External Rating	Tenor Bucket in Years	Expected Exposure (EE) - BHC/IHC/SLHC Specification	Marginal Probability of Default (PD)	Loss Given Default (LGD) (CVA)	Discount Factor	Stressed Expected Exposure (EE) - FR Scenario and FR Specification (Severely Adverse)

DRAFT

ofile by counte

Stressed CVA Inputs									
Consolidated/ Parent Counterparty ID	Stressed Expected Exposure (EE) - BHC/IHC/SLHC Scenario and Specification	Stressed Marginal Probability of Default (PD) FR Scenario (Severely Adverse)	Stressed Marginal Expected Exposure (EE) BHC/IHC/SLHC Scenario	Stressed Loss Given Default (LGD) (CVA) FR Scenario (Severely Adverse)	Stressed Loss Given Default (LGD) (CVA) BHC/IHC/SLHC Scenario	Stressed Loss Given Default (PD) FR Scenario (Severely Adverse)	Stressed Loss Given Default (PD) BHC/IHC/SLHC Scenario	Stressed Discount Factor FR Scenario (Severely Adverse)	Stressed Discount Factor BHC/IHC/SLHC Scenario

DRAFT

Sub-schedule L.2.b EE profile by counterparty: Top consolidated/parent counterparties comprising 95% of firm stressed CVA, ranked by Federal Reserve Severely Adverse Scenari
$ Millions

Counterparty Identifiers											
Rank	Consolidated/Parent Counterparty Name	Consolidated/Parent Counterparty ID	Counterparty Legal Entity Name	Counterparty Legal Entity Identifier (LEI)	Netting Set ID	Sub-netting Set ID	Industry Code	Country	Internal Rating	External Rating	Tenor Bucket in Years

DRAFT

: by counterparty: o Stressed CVA for the CCAR quarter

	CVA Inputs				Stressed CVA Inputs									
Consolidated/Parent Counterparty ID	Expected Exposure (EE) - BHC/IHC/SLHC Specification	Marginal Probability of Default (PD)	Loss Given Default (LGD) (CVA)	Discount Factor	Stressed Expected Exposure (EE) - FR Scenario and FR Specification (Severely Adverse)	Stressed Expected Exposure (EE) - BHC/IHC/SLHC Scenario and Specification	Stressed Marginal Probability of Default (PD) FR Scenario (Severely Adverse)	Stressed Marginal Probability of Default (PD) BHC/IHC/SLHC Scenario	Stressed Loss Given Default (LGD) (CVA) FR Scenario (Severely Adverse)	Stressed Loss Given Default (LGD) (CVA) BHC/IHC/SLHC Scenario	Stressed Loss Given Default (LGD) (PD) FR Scenario (Severely Adverse)	Stressed Loss Given Default (PD) BHC/IHC/SLHC Scenario	Stressed Discount Factor FR Scenario (Severely Adverse)	Stressed Discount Factor BHC/IHC/SLHC Scenario

DRAFT

Sub-schedule L.3.a Credit quality by counterparty: Top consolidated/parent counterparties ~~ranked by CVA~~ comprising 95% of firm unstressed CVA, ranked by unstressed CVA

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

DRAFT

quality by cou

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

DRAFT

Sub-schedule L.3.b Credit quality by counterparty: Top consolidated/parent counterparties comprising 95% of firm stressed CVA, ranked by Federal Reserve Severely Adverse Scen

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

DRAFT

: **quality by couario Stressed CVA for the CCAR quarter**

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

DRAFT

Sub-schedule L.4 Aggregate and Top CVA sensitivities by Risk Factor
L.4.a Aggregate CVA sensitivities by Risk Factor
L.4.b Top 10 Consolidated Counterparies CVA sensitivites by Risk Factor
Change to asset-side CVA for a given change in the underlying risk factor, gross of any hedges.
$ Millions, Increase in CVA reported as positive figure

	Aggregate CVA sensitivities and slides							
Credit Spreads	**-50%**	**-10%**	**+1bp**	**+10%**	**+100%**	**+300%**	**+1bp**	**+1bp**
							<<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>>**

DRAFT

Top 10 CVA Sensitivities by 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>>

DRAFT

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

DRAFT

+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>>

DRAFT

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

DRAFT

+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%

DRAFT

Sub-schedule L.5 - Derivatives and Securities Financing Transactions (SFT) profile: All CCPs and G7 sovereigns + Top 25 non-CCP/G7 SFT and derivative counterparties

$ 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**	**Consolidated/Parent Counterparty Name**	**Consolidated/ Parent Entity Counterparty ID**	**Counterparty Legal Entity Name**	**Counterparty Legal Entity Identifier (LEI)**	**Netting Set ID**	**Industry Code**	**Country**
NA	1	CPName1	CP1	CP1_LE_Name1	CP_1_LE_1	NS1_1_1		
NA	1	CPName1	CP1	CP1_LE_Name1	CP_1_LE_1	NS1_1_2		
NA	1	CPName1	CP1	CP1_LE _Name2	CP_1_LE_2	NS1_2_1		
NA	24	CPName24	CP24	CP24_LE_Name1	CP_24_LE_1	NS24_1_1		
NA	24	CPName24	CP24	CP24_LE_Name2	CP_24_LE_2	NS24_2_1		
NA	25	CPName25	CP25	CP25_LE_Name1	CP_25_LE_1	NS25_1_1		
QCCP	QCCP	Qualifying CCP name	QCCP_1	QCCP_1_LE_Name1	QCCP_1_LE_1	NS26_QCCP_1_1		
NQCCP	NQCCP	Non-Qualifying CCP name	NQCCP_1	NQCCP_1_LE_Name1	NQCCP_1_LE_1	NS28_NQCCP_1_1		
G7	G7	G7 Counterparty name	G7_1	G7_1_LE_Name1	G7_1_LE_1	NS27_G7_1_1		
…								

DRAFT

		Netting Agreement Details								
Internal Rating	**External Rating**	**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/SLHC**
		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							
		…								

DRAFT

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

DRAFT

			Position Mark-to-Market Values							
	Net Current Exposure Derivatives	Stressed Net Current Exposure Derivatives FR scenario (Severely Adverse)		Unstressed Mark-to-Market (Derivatives)	Unstressed Mark-to-Market Posted (SFTs)	Unstressed Mark-to-Market Received (SFTs)	Stressed Mark-to-Market (Derivatives) FR scenario (Severely Adverse)		Stressed Mark-to-Market Posted (SFTs) FR scenario (Severely Adverse)	

DRAFT

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

DRAFT

Credit Quality and CDS Hedges													
					Total Stressed Mark-to-Market Collateral (Derivatives) FR scenario (Severely Adverse)		CDS Reference Entity Type	5Y CDS Spread (bp)		Wrong Way Risk hedge?	CDS Hedge Notional	Stressed CVA FR scenario (Severely Adverse)	
USD	EUR	GBP	JPY	Other									

DRAFT

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

Counterparty identifiers							Unstressed Mark-to-Mark	
Rank Methodology	Rank	Consolidated/Parent Counterparty Name	Consolidated / Parent Entity Counterparty ID	Counterparty Legal Entity Name	Counterparty Legal Entity Identifier (LEI)	Netting Set ID	Cent Mark-to-M	
							United States	Germany
NA	1	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_1		
NA	1	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_2		
QCCP	QCCP	CPName2	CP2	CP2_Legal_Ent_1		NA2_1_1		
NQCCP	NQCCP	CPName3	CP3	CP3_Legal_Ent_1		NA3_1_1		
NQCCP	NQCCP	CPName3	CP3	CP3_Legal_Ent_2		NA3_2_1		
NA	2	CPName4	CP4	CP4_Legal_Ent_2		NA4_1_1		

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

								Repo and Reverse Date
Ratings Category	Exposure Data							US Treasury
Internal rating	External rating	Net Current Exposure	Stressed Net Current Exposure FR scenario (Severely Adverse)		Stressed Net Current Exposure BHC scenario	Indemnified Securities Lent (Notional Balance)	Indemnified Cash Collateral Reinvestment (Notional Balance)	Posted

DRAFT

ket (Posted) by Asset category		Unstressed Mark-to-Market (Posted) by Asset category								
tral Debt Market (Posted)		Central Debt Mark-to-Market (Posted)		Equity Mark-to-Market (Posted)					Corporate Bonds - Advanced Economies Mark-to-Market (Posted)	
United Kingdom & France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG

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

DRAFT

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

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

DRAFT

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

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

DRAFT

gory		Unstressed Mark-to-Market (Received) by Asset category										
		Equity Mark-to-Market (Received)					Corporate Bonds - Advanced Economies Mark-to-Market (Received)		Corporate Bonds - Other Economies Mark-to-Market (Received)		Exchange-Traded Funds Mark-to-Market (Received)	
Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG	Equity	Fixed Income

DRAFT

Unstressed Mark-to-Market (Received) by Asset category													
US Agency MBS/CMBS Mark-to-Market (Received)		Non-Agency RMBS/ABS/CMBS Mark-to-Market (Received)		Cash Mark-to-Market (Received)					Other Mark-to-Market (Received)				
Pass-Throughs	Other (specify)	IG	Sub-IG	USD	EUR	GBP	JPY	Other (specify)	Inflation-indexed securities	Commercial paper	Municipal Bonds	Other (specify)	United States

DRAFT

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

DRAFT

Stressed Mark-to-Market (Posted) by Asset category - FR Scenario (Severely Adverse)														
Exchange-Traded Funds Stressed Mark-to-Market (Posted) FR Scenario (Severely Adverse)		US Agency MBS/CMBS Stressed Mark-to-Market (Posted) FR Scenario (Severely Adverse)		Non-Agency RMBS/ABS/CMBS Stressed Mark-to-Market (Posted) FR Scenario (Severely Adverse)		Cash Stressed Mark-to-Market (Posted) FR Scenario (Severely Adverse)					Other Stressed Mark-to-Market (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)

DRAFT

Stressed Mark-to-Market (Received) by Asset category - FR Scenario (Severely Adverse)														
Central Debt Stressed Mark-to-Market (Received) FR Scenario (Severely Adverse)						Equity Stressed Mark-to-Market (Received) FR Scenario (Severely Adverse)					Corporate Bonds - Advanced Economies Stressed Mark-to-Market (Received) FR Scenario (Severely Adverse)		Corporate Bonds - Other Economies Stressed Mark-to-Market (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

DRAFT

Stressed Mark-to-Market (Received) by Asset category - FR Scenario (Severely Adverse)														
ETF Exchange-Traded Funds Stressed Mark-to-Market (Received) FR Scenario (Severely Adverse)		US Agency MBS/CMBS Stressed Mark-to-Market (Received) FR Scenario (Severely Adverse)		Non-Agency RMBS/ABS/CMBS Stressed Mark-to-Market (Received) FR Scenario (Severely Adverse)		Cash Stressed Mark-to-Market (Received) FR Scenario (Severely Adverse)					Other Stressed Mark-to-Market (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)

DRAFT

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 Entity Counterparty ID	Counterparty Legal Entity Name	Counterparty Legal Entity Identifier (LEI)	Netting Set ID	Unstressed Exposure Mar	
...							Vanilla Interest Rate Derivatives Unstressed Exposure Mark-to-Market	Vanilla FX Derivatives Unstressed Exposure Mark-to-Market

G7
G7
QCCP
NQCCP
NA
NA

DRAFT

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

DRAFT

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

DRAFT

			Stressed Exposure Mark-to-Market by Asset category - FR Scenario (Severely Adverse)	
Structured (Multi-name) Credit Derivatives Stressed Exposure Mark-to-Market FR Scenario (Severely Adverse)	Exotic Equity Derivatives Stressed Exposure Mark-to-Market FR Scenario (Severely Adverse)	Hybrids Stressed Exposure Mark-to-Market FR Scenario (Severely Adverse)	Structured Products (MBS, ABS) Stressed Exposure Mark to-Market FR Scenario (Severely Adverse)	Other Stressed Exposure Mark-to-Market (provide details, breakdown) FR Scenario (Severely Adverse)

DRAFT

Institution Name:	
RSSD ID:	
Date of Data Submission:	

FR Y-14Q Schedule M.1 - Balances

DRAFT

		In Domestic Offices			*In International Offices*		
		Column A HFI at AC		**Column B** HFS/FVO	**Column C** HFI at AC		**Column D** 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
6. Purchased credit card relationships and nonmortgage servicing assets	CALBLF14		CALBLF15		CALBLF16		CALBLF17

DRAFT

		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	

DRAFT

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 PCI 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 typ