FR Y-14Q: Trading, PE and Other Fair Value Assets Schedules										
Institution Name:	Firm Name									
Effective Date:										
Date of Data Submission:										

Effective date Submission Date

				Pro	ofit/(Loss) fro	n % Change i	in Country Eq	quity Prices (\$MM)							Vega (\$MN	1 / +1 vol pt)						
		Gamma	Vega	CTRDH042																		
	Delta	(\$MM /	(\$MM / +1																			
Country	(\$MM)	+1%)	vol pt)	-50%	-40%	-35%	-30%	-20% 0%	Total	1M	3M	6M	9M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
CTRDH038	CTRDH039	CTRDH040	CTRDH041		T	CTRI	DH043	1. 1.				1	1			CTRDH044	1	1	1	1		
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
						1						1	1			1	1	1		1		
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
				1	1	1	1				1	1	1			1	1	1	1	1		1
Argentina								\$0	0.0													
Brazil								\$0	0.0													
Chile								\$0	0.0													
Mexico								\$0	0.0	<u> </u>												
MSCI EM Latin America Index	1							\$0	0.0	<u> </u>								1				
			1					\$0	0.0	<u> </u>								1				
Other Cross-Country Indices									0.0		1]		0.0	0.0	0.0	0.0	0.0	L	1		
Other Cross-Country Indices Other Latam & Caribbean	40			40	40	40	40	\$0														
Other Cross-Country Indices	\$0	0.0	0.0	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Other Cross-Country Indices Other Latam & Caribbean 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
Other Cross-Country Indices Other Latam & Caribbean Latam & Caribbean Total China	\$0	0.0	0.0	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Other Cross-Country Indices Other Latam & Caribbean Latam & Caribbean Total China Hong Kong	\$0	0.0	0.0	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0 \$0	0.0 0.0 0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Other Cross-Country Indices Other Latam & Caribbean Latam & Caribbean Total China Hong Kong India	\$0	0.0	0.0	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0	0.0 0.0 0.0 0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Other Cross-Country Indices Other Latam & Caribbean Latam & Caribbean Total China Hong Kong India Indonesia	\$0	0.0	0.0	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0	0.0 0.0 0.0 0.0 0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Other Cross-Country Indices Other Latam & Caribbean Latam & Caribbean Total China Hong Kong India Indonesia Malaysia	\$0	0.0	0.0	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0	0.0 0.0 0.0 0.0 0.0 0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Other Cross-Country Indices Other Latam & Caribbean Latam & Caribbean Total China Hong Kong India Indonesia Malaysia Philippines	\$0	0.0	0.0	\$0	\$0	\$0	\$0	\$0	0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Other Cross-Country Indices Other Latam & Caribbean Latam & Caribbean Total China Hong Kong India Indonesia Malaysia Philippines Singapore	\$0	0.0	0.0	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Other Cross-Country Indices Other Latam & Caribbean Latam & Caribbean Total China Hong Kong India Indonesia Malaysia Phillippines Singapore South Korea	\$0	0.0	0.0	\$0	\$0	\$0	\$0	SO	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Other Cross-Country Indices Other Latam & Caribbean Latam & Caribbean Total China Hong Kong India Indonesia Malaysia Philippines Singapore South Korea Taiwan	\$0	0.0	0.0	\$0	\$0	\$0	\$0	SO	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Other Cross-Country Indices Other Latam & Caribbean Latam & Caribbean Total China Hong Kong India Indonesia Malaysia Philippines Singapore South Korea Taiwan MSCI EM Asia Index	\$0	0.0	0.0	\$0	\$0	\$0	\$0	\$0	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Other Cross-Country Indices Other Latam & Caribbean Latam & Caribbean Total China Hong Kong India Indonesia Malaysia Philippines Singapore South Korea Taiwan MSCI EM Asia Index Other Cross-Country Indices	\$0	0.0	0.0	\$0	\$0	\$0	\$0	SO	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0		0.0	0.0	0.0	0.0
Other Cross-Country Indices Other Latam & Caribbean Latam & Caribbean Total China Hong Kong India Indonesia Malaysia Philippines Singapore South Korea Taiwan MSCI EM Asia Index	\$0	0.0	0.0	\$0	\$0	\$0	\$0	\$0	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0

Effective date Submission Date

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				Profit/(Loss) from % Change in Country Equity Prices (\$MM)													Vega (\$MN	// / +1 vol pt)	,
		Gamma	Vega	CTRDH042															
	Delta	(\$MM /	(\$MM / +1																
Country	(\$MM)	+1%)	vol pt)	-50%	-40%	-35%	-30%	-20%	0%		Total	1M	3M	6M	9M	1Y	2Y	3Y	5Y
CTRDH038	CTRDH039	CTRDH040	CTRDH041		•	CTRI	DH043						•		•	•	•	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
		•		,		•		•											
South Africa									\$0		0.0								1
Other Cross-Country Indices									\$0		0.0								1
Other Sub-Saharan Africa									\$0		0.0								1
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
	-								-										
MSCI All Country World Index (ACWI)									\$0		0.0								1
MSCI EAFE Index									\$0		0.0								1
MSCI EM Index									\$0		0.0								1
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
	-		-	•							-								
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

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

CTRDH049

Firm Name

Effective Date:	
Submission Date:	

Please select how volatility changes ar

CTRDH045

Relative % change in Volatility

Check:

\$0.0000

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

C	ΓR	D	Н	0	48

CTNDH040				% CHANGE IN	I SPOT VALUE			
CTRDF	1047	-50%	-40%	- 35 %	- 30% H046	-20%	0%	
	1047			CIND	11040			
VOL								
≥	0%						\$0	
<u> </u>	15%							
AN	30%							
% CHANGE IN	60%							
%								

Vega post vol shock (at 0 spot shock) (\$MM / +1% relative) CTRDH411	
	(at 0 spot shock) (\$MM / +1%
CIRDH411	•
	CINDH411

Delta post spot shock (a	t 0 vol sho	ck) (\$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 shoo	k) (\$MM / +	1 vol pt)									

Trading, PE & Other Fa	ir Value Assets Schedule
Other Equity	

Effective Date: Submission Date:

Profit/(Loss) from a -1% change in dividends (\$MM)

CTRDH055

							Unspecified	
Region	1Y	2Y	3Y	5Y	7Y	10Y	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

Effective Date:	
Submission Date:	

					<-	Cu	rrency1 weak	ening against Profit/(Loss)	From % Chan	ge in Spc	t Price in Cur	rengthening a rency1 vs. Cui	gainst Curren rency2	су2	>	
Currency 1	Currency 2	Delta (\$MM)	Gamma (\$MM / +1%)		-30%	-25%	-20%	-15%	-10%	0%	10%	15%	20%	25%	30%	
CTRDH056		CTRDH058	CTRDH059				1			CTRDH06						
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Effective Date:	
Submission Date:	

Currency1 weakening against Currency2 ----- Currency1 strengthening against Currency2 ------>
\$MM Profit/(Loss) From % Change in Spot Price in Currency1 vs. Currency2

		Delta	Gamma			\$MM	Profit/(Loss) F	From % Chang	ge in Spo CTRDH00	ot Price in Cur 60	rency1 vs. Cui	rrency2			
	Currency 2	(\$MM)	(\$MM / +1%)	-30%	-25%	-20%	-15%	-10%	0%	10%	15%	20%	25%	30%	
CTRDH056	CTRDH057	CTRDH058	CTRDH059	 				(CTRDH06	51					
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Effective Date: Submission Date:

					<	Cu	rrency1 weak	ening against	Currency2		Currency1 str	engthening a	gainst Curren	cy2	>	
		D. I.	6				\$MM	Profit/(Loss) F	rom % Chang	ge in Spo CTRDH06	t Price in Cur	rency1 vs. Cur	rency2			
Currency 1	Currency 2	Delta (\$MM)	Gamma (\$MM / +1%)		-30%	-25%	-20%	-15%	-10%	0%	10%	15%	20%	25%	30%	
	CTRDH057	CTRDH058	CTRDH059							CTRDH06	51					
				1						\$0						
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Trading,	PE &	Other Fair	Value	Assets	Schedule
EV Voga					

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

							MATU	URITY											\$M	IM P/(L) fron			s (bps)			
															CTRDH07	1										
DV01 (\$K / -1 bp) CTRDH070	1M	3M	6M	9M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	Total	-20	0 bps	-100 bps	-50 bps	0 bps	+50 bps	+100 bps	+150 bps	+200 bps	+300 bps	+400 bps	+500 b
urrency CTRDH068							+																			-
ategory CTRDH069							CTRDH066														CTRDH06	7				
UD Directional Risks																										
Governments														0.00					\$0							
Agencies														0.00					\$0							
Municipals														0.00					\$0							
														0.00					\$0							
Swaps / Discounting Curve														0.00												
Swaps / Discounting Curve Instruments shocked by MV**														0.00												
Swaps / Discounting Curve Instruments shocked by MV** Other														0.00					\$0							
Swaps / Discounting Curve Instruments shocked by MV** Other Otal 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
Swaps / Discounting Curve Instruments shocked by MV** Other otal Directional AUD Basis Risks (Do not include the swap OIS Basis Im Basis	-			0	0	0	0	0	0	0	0	0	0	0.00 0 0.00 0.00	\$0	\$0	\$0	\$0		\$0	\$0	\$0	\$0	\$0	\$0	\$0
Swaps / Discounting Curve Instruments shocked by MV** Other otal Directional NUD Basis Risks (Do not include the swap OIS Basis Im Basis 3m Basis	-			0	0	0	0	0	0	0	0	0	0	0.00 0 0.00 0.00 0.00 0.00	\$0	\$0	\$0	\$0		\$0	\$0	\$0	\$0	\$0	\$0	\$0
Swaps / Discounting Curve Instruments shocked by MV** Other otal Directional AUD Basis Risks (Do not include the swap OIS Basis 1m Basis 3m Basis 6m Basis	-			0	0	0	0	0	0	0	0	0	0	0.00 0 0.00 0.00 0.00 0.00	\$0	\$0	\$0	\$0		\$0	\$0	\$0	\$0	\$0	\$0	\$0
Swaps / Discounting Curve Instruments shocked by MV** Other otal Directional NUD Basis Risks (Do not include the swap OIS Basis Im Basis 3m Basis	-			0	0	0	0	0	0	0	0	0	0	0.00 0 0.00 0.00 0.00 0.00	\$0	\$60	\$0	\$0		\$0	\$0	\$0	\$0	\$0	\$0	\$0

Swaps / Discounting curve														0.00				ΨŪ						
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
CAD Basis Risks (Do not include the swap	discounting curve	specified at	oove)																					
OIS Basis														0.00										
1m Basis														0.00										
3m Basis														0.00										
1m Basis 3m Basis 6m Basis 12m 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						

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							T	
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 sw	ap/discounting curv	e specified ab	ove)						
OIS Basis									0.00
1m Basis									0.00
3m Basis									0.00
6m Basis									0.00
12m Basis									0.00
Other Basis									0.00

Total Directional								¢n l		ć n
Other							0.00			\$0
							0.00			
Swaps / Discounting Curve Instruments shocked by MV**							0.00			 \$0
Municipals							0.00			 \$0
Agencies Municipals							0.00			 \$0
Governments							0.00			\$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/o	discounting cur	e specified al	oove)						
OIS Basis									0.00
1m Basis									0.00
3m Basis									0.00
6m Basis									0.00
12m Basis									0.00
Other Basis									0.00

This Standard May 100 Commons (Associated Sequence) (Commons (
Water 1990								MATI	JRITY											\$M	1M P/(L) fro	n a Parallel N	love in Rates	(bps)			
Samonte Face	DV01 (\$K / -1 bp) CTRDH070	1M	3M	6M	9М	17	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	Total	-20	100 bps	-100 bps	-50 bps	0 bps	+50 bps			+200 bps	+300 bps	+400 bps	+500 bps
Secretary Space	EUR Directional Risks																										
Scheening (Scheening (Governments Austria																			\$0							
Comment Engage	Governments Belgium																			\$0							
Comment Comm																				\$0							
Common Store																				\$0							
Concession Studies Concession Conces																				\$0							
Contention by Contention																				\$0							
Conversion Con																				\$0							
Somewhat Pringing																											
Comment Comm																											
Sourcement (Since)																											
Agolds																											
Marigan																											
The control of the																				\$0							
The control of the first Control of the control																				\$0							
Color	Swaps / Discounting Curve																			\$0							
March Marc																											
Collection (National Plans Collection (Na	Other														0.00												
Of Seats	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
Of Bios	UR Basis Risks (Do not include the swa	p/discounting curv	ve specified a	ibove)																							
The first The	OIS Basis														0.00												
69 Bass	1m Basis														0.00												
22 m Bass	3m Basis														0.00												
Color Fiscal	6m Basis														0.00												
### Directional Black	12m Basis														0.00												
### Directional Hisk																											
Description of the control of the co	Governments Agencies														0.00					\$0							
OS 848/8	Governments Agencies Municipals Swaps / Discounting Curve Instruments shocked by MV**														0.00 0.00 0.00 0.00					\$0 \$0 \$0							
OS 8485	Governments Agencies Municipals Swaps / Discounting Curve Instruments shocked by MV** Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00 0.00 0.00 0.00 0.00	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
3.00 Basis	Governments Agencies Municipals Swaps / Discounting Curve Instruments shocked by MV** Other Total Directional				0	0	0	0	0	0	0	0	0	0	0.00 0.00 0.00 0.00 0.00	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
60 Basis	Governments Agencies Municipals Swaps / Discounting Curve Instruments shocked by MV** Other Total Directional GBP Basis Risks (Do not include the swa				0	0	0	0	0	0	0	0	0	0	0.00 0.00 0.00 0.00 0.00 0.00	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
12m Basis	Governments Agencies Municipals Swaps / Discounting Curve Instruments shocked by MV** Other Total Directional GBP Basis Risks (Do not include the swa OIS Basis 1m Basis				0	0	0	0	0	0	0	0	0	0	0.00 0.00 0.00 0.00 0.00 0	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Other Basis	Governments Agencies Municipals Swaps / Discounting Curve Instruments shocked by MV** Other Total Directional GGBP Basis Risks (Do not include the swa OIS Basis Im Basis 3m Basis				0	0	0	0	0	0	0	0	0	0	0.00 0.00 0.00 0.00 0.00 0.00 0.00	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Py Directional Risks	Governments Agencies Municipals Swaps / Discounting Curve Instruments shocked by MV** Other Total Directional GBP Basis Risks (Do not include the swa OIS Basis Im Basis 3 m Basis 6 m Basis 6 m Basis				0	0	0	0	0	0	0	0	0	0	0.00 0.00 0.00 0.00 0.00 0	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Governments Agencies Municipals Swaps / Discounting Curve Instruments shocked by MV** Other Othe	Governments Agencies Municipals Swaps / Oiscounting Curve Instruments shocked by MV** Other Total Directional GBP Basis Risks (Do not include the swa OIS Basis Im Basis 3m Basis 6m Basis 12m Basis 12m Basis				0	0	0	0	0	0	0	0	0	0	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	50	\$0	\$0	\$0	\$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Covernments	Governments Agencies Municipals Swaps / Oiscounting Curve Instruments shocked by MV** Other Ottal Directional 3BP Basis Risks (Do not include the swa OIS Basis 1m Basis 3m Basis 6m Basis 12m Basis 12m Basis				0	0	0	0	0	0	0	0	0	0	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Agencies Municipals Mu	Governments Agencies Municipals Swaps / Discounting Curve Instruments shocked by MV** Other Total Directional GBP Basis Risks (Do not include the swa OIS Basis Im Basis 3m Basis 6m Basis 12m Basis 12m Basis Other Basis				0	0	0	0	0	0	0	0	0	0	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Municipals Swaps / Discounting Curve Instruments shocked by MV** Other O	Governments Agencies Municipals Swaps / Discounting Curve Instruments shocked by MV** Other Total Directional GBP Basis Risks (Do not include the swa OIS Basis Im Basis 3 m Basis 6 m Basis 12 m Basis 12 m Basis 12 m Basis				0	0	0	0	0	0	0	0	0	0	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Swaps / Oiscounting Curve	Governments Agencies Municipals Swaps / Discounting Curve Instruments shocked by MV** Other Total Directional GBP Basis Risks (Do not include the swa OIS Basis Im Basis 3m Basis 6m Basis 12m Basis Other Basis Other Basis				0	0	0	0	0	0	0	0	0	0	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Instruments shocked by MV**	Governments Agencies Municipals Swaps / Discounting Curve Instruments shocked by MV** Other Total Directional GBP Basis Risks (Do not include the swa OIS Basis Im Basis Im Basis Im Basis Other Basis Other Basis J2m Basis Other Basis				0	0	0	0	0	0	0	0	0	0	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Cher	Governments Agencies Municipals Swaps / Discounting Curve Instruments shocked by MV** Other Total Directional GBP Basis Risks (Do not include the swa OIS Basis Im Basis Gem Basis 12m Basis 12m Basis Other Basis JPY Directional Risks Governments Agencies Municipals				0	0	0	0	0	0	0	0	0	0	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Total Directional 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Governments Agencies Municipals Swaps / Discounting Curve Instruments shocked by MV** Other Total Directional GBP Basis Risks (Do not include the swa OIS Basis Im Basis Jam Basis 12m Basis 12m Basis Other Basis 12m Basis Municipals Symptotional Risks Governments Agencies Municipals Swaps / Discounting Curve				0	0	0	0	0	0	0	0	0	0	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
PY Basis Risks (Do not include the swap/discounting curve specified above) OIS Basis	Governments Agencies Municipals Swaps / Discounting Curve Instruments shocked by MV** Other Total Directional GBP Basis Risks (Do not include the swa OIS Basis Im Basis 3 m Basis 6 m Basis 12 m Basis 12 m Basis 12 m Basis 12 m Basis 13 m Basis 14 m Basis 15 m Basis 16 m Basis 17 m Basis 18 m Basis 19 m Basis 19 m Basis 19 m Basis 10 m Basis 11 m Basis 12 m Basis 12 m Basis 13 m Basis 14 m Basis 15 m Basis 16 m Basis 17 m Basis 18 m Basis 18 m Basis 19 m Basis 19 m Basis 10 m Bas				0	0	0	0	0	0	0	0	0	0	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
OIS Basis	Governments Agencies Municipals Swaps / Oiscounting Curve Instruments shocked by MV** Other Total Directional 38P Basis Risks (Do not include the swa OIS Basis 1m Basis 3m Basis 1m B	p/discounting cun	ve specified a	above)											0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0					\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 							
1m TIBOR Basis 0.00 5m TIBOR Basis 0.00 1m TIBOR Basis 0.00 1m TIBOR Basis 0.00 1m TIBOR Basis 0.00 1m LIBOR Basis 0.00 3m LIBOR Basis 0.00 6m LIBOR Basis 0.00 1m LIBOR Basis 0.00	Governments Agencies Municipals Swaps / Oiscounting Curve Instruments shocked by MV** Other Total Directional GBP Basis Risks (Do not include the swa OIS Basis 1m Basis 3m Basis 1m B	p/discounting cur	ve specified a	above)											0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0					\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 							
3m TIBOR Basis 0.00 6m TIBOR Basis 0.00 12m TIBOR Basis 0.00 1m UBOR Basis 0.00 3m UBOR Basis 0.00 6m LIBOR Basis 0.00 1m UBOR Basis 0.00	Governments Agencies Municipals Swaps / Discounting Curve Instruments shocked by MV** Other Total Directional SiBP Basis Risks (Do not include the swa OIS Basis 1m Basis 3m Basis 12m Ba	p/discounting cur	ve specified a	above)											0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0					\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 							
6m TIBOR Basis	Governments Agencies Municipals Swaps / Discounting Curve Instruments shocked by MV** Other Total Directional Ois Basis Im Basis Im Basis Im Basis Other Basis	p/discounting cur	ve specified a	above)											0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0					\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 							
12m TIBOR Basis 0.00 m LIBOR Basis 0.00 3m LIBOR Basis 0.00 6m LIBOR Basis 0.00 12m TIBOR Basis 0.00 0.00 0.00 12m LIBOR Basis 0.00	Governments Agencies Municipals Swaps / Oiscounting Curve Instruments shocked by MV** Other Total Directional 38P Basis Risks (Do not include the swa OIS Basis 1m Basis 3m Basis 1m Basis	p/discounting cur	ve specified a	above)											0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0					\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 							
1m LIBOR Basis 0.00 3m LIBOR Basis 0.00 6m LIBOR Basis 0.00 12m LIBOR Basis 0.00 12m LIBOR Basis 0.00	Governments Agencies Municipals Swaps / Discounting Curve Instruments shocked by MV** Other Total Directional Sisp Basis Risks (Do not include the swa OIS Basis 1m Basis 3m Basis 6m Basis 12m Basis Other Basis	p/discounting cur	ve specified a	above)											0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0					\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 							
3m LIBOR Basis 0.00 0.00 0.00 12m LIBOR Basis 0.00 0.00 0.00 12m LIBOR Basis 0.00 0.00 12m LIBOR	Governments Agencies Municipals Swaps / Oiscounting Curve Instruments shocked by MV** Other Total Directional 3BP Basis Risks (Do not include the swa OIS Basis 1m Basis 3m Basis 1m Instruments shocked by MV** Other Total Directional PV Basis Risks (Do not include the swa 1m TiBOR Basis 1m TiBOR Basis 1m TiBOR Basis 1m TiBOR Basis	p/discounting cur	ve specified a	above)											0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0					\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 							
6m LIBOR Basis 0.00 12m LIBOR Basis 0.00	Governments Agencies Municipals Swaps / Discounting Curve Instruments shocked by MV** Other Otal Directional SiBP Basis Risks (Do not include the swa OIS Basis 1m Basis 3m Basis 12m Basis 00ther Basis 12m Basis 9 PY Directional Risks Governments Agencies Municipals Swaps / Discounting Curve Instruments shocked by MV** Other Otal Directional PY Basis Risks (Do not include the swa OIS Basis 1m TIBOR Basis 3m TIBOR Basis 1m TIBOR Basis 1m TIBOR Basis 1m TIBOR Basis	p/discounting cur	ve specified a	above)											0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0					\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 							
12m LIBOR Basis 0.00	Governments Agencies Municipals Swaps / Oiscounting Curve Instruments shocked by MV** Other Total Directional GBP Basis Risks (Do not include the swa OIS Basis Im Basis 3m Basis 1m TiBor Basis	p/discounting cur	ve specified a	above)											0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0					\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 							
	Governments Agencies Municipals Swaps / Discounting Curve Instruments shocked by MV** Other Total Directional GBP Basis Risks (Do not include the swa OIS Basis 1m Basis 3m Basis 12m Basis 1m Inflorentional Inflorentional Inflorentional Inflorentional Inflorentional Inflorentional Inflorentional Inflorentional Inflorential Inflorentia	p/discounting cur	ve specified a	above)											0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0					\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 							
	Governments Agencies Municipals Swaps / Discounting Curve Instruments shocked by MV** Other Total Directional GBP Basis Risks (Do not include the swa OIS Basis Im Basis 3m Basis 6m Basis 12m Basis Other Basis 12m TiBOR Basis 1m TIBOR Basis	p/discounting cur	ve specified a	above)											0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0					\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 							\$0

Agencies														0.00					Ş0								
Municipals Swaps / Discounting Curve														0.00					\$0								
Swaps / Discounting Curve														0.00					\$0								
Instruments shocked by MV**														0.00													
Other														0.00					ŚO								_
Other																											
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	10
	0	0	0	0	0	0	0	0	0	0	0	0	0	0	\$0 \$	0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
	0 /discounting curv	0 ve specified at	0 ove)	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 Directional	0 /discounting curv	0 re specified ab	0 ove)	0	0	0	0	0	0	0	0	0	0	0.00	\$0 \$	0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

OIS Basis								0.00
Ols Basis 1m Basis 3m Basis 6m Basis 12m Basis Other 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
Agencies														0.00
Municipals														0.00
Swaps / Discounting Curve Instruments shocked by MV**														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

				\$0								T
				\$0								T
				\$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 curv	e specified ab	ove)						
OIS Basis									0.00
1m Basis 3m Basis 6m 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
Agencies														0.00
Municipals														0.00
Swaps / Discounting Curve														0.00
Municipals Swaps / Discounting Curve 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

\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
				\$0								T
				\$0								
				\$0								
				\$0								
				\$0								

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
TRDH052							
Muni SIFMA/Libor Basis (\$K per 1% abs							
increase in Muni SIFMA / Libor Ratio)							0.00

Effective Date Submission Date

							MATU	JRITY											\$MI	M P/(L) from	a Parallel M		(bps)			
DV01 (\$K / -1 bp)	1M	3M	6M	9M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y						1		CIRDHO71					
CTRDH070 CTRDH070	IIVI	SIVI	OIVI	SIVI	-11	21	31	31	/1	101	151	201	301	Total	-20	00 bps -10	0 bps -	-50 bps	0 bps	+50 bps	+100 bps	+150 bps	+200 bps	+300 bps	+400 bps	+500 bps
Other Advanced Economies Directional Risk	s																									
Governments Agencies														0.00					\$0 \$0							
Municipals														0.00					\$0							
Swaps / Discounting Curve Instruments shocked by MV**														0.00					\$0							
Other Total Directional	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	\$0	ćo	\$0	\$0	\$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0
Total Directional	U	0	0	0		0		0	0	<u> </u>	0	0	0	U	30	30	- 0 -	30	30	30	30	30	30	30	30	30 30
Total Advanced Economies (Directional)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0
Directional Risks: Emerging Europe																										
BGN CZK														0.00					\$0 \$0							
HRK														0.00					\$0							
HUF PLN														0.00					\$0 \$0							
RON RUB														0.00					\$0 \$0							
Other Emerging Europe														0.00					\$0							
Total Emerging Europe	0	0	0	0	0	0	0	0	0	0	0	0	0	0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$
Directional Risks: Latin America & Caribbean	1	1	1		_			ı	1	1		1											1		1	
ARS BRL														0.00					\$0 \$0							
CLP COP														0.00					\$0 \$0							
MXN														0.00					\$0							
PEN VEF														0.00					\$0 \$0							
Other Latam & Caribbean														0.00	4.5				\$0	4-	4-	4-		4-	4-	
Total Latam & Caribbean	0	0	0	0	0	0	0	0	0	0	0	0	0	0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$
Directional Risks: Asia Ex-Japan CNY	1	1			1			1		1				0.00				1	\$0				ı			
HKD														0.00					\$0							
IDR INR														0.00					\$0 \$0							
KRW MYR														0.00					\$0 \$0							
PHP														0.00					\$0							
SGD THB														0.00					\$0 \$0							
TWD														0.00					\$0							
Other Asia Ex-Japan Total Asia Ex-Japan	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	\$0	\$0	\$0	\$0	\$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$
Directional Risks: Middle East/North Africa																										
ILS														0.00					\$0							
TRY Other Middle East/Africa														0.00					\$0 \$0							
Total Middle East/N. Africa	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$
Directional Risks: Sub-Saharan Africa																										
ZAR Other Sub-Saharan Africa			1											0.00		-			\$0 \$0							
Total Sub-Saharan Africa	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	\$0	\$0	\$0	\$0	\$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$
GLOBAL TOTAL DIRECTIONAL	0	0	0	0	0	0	0	0	0	0	0	0	0	0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$

ffective Date:	
Juhmission Date:	

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

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

CTRI	DH077							MAT	URITY						
		1M	3M	6M	9М	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	Total
	Expiry CTRDH075				,						,		•		
	urrency CTRDH076							CTRDH074							
	AUD														
	1M														0.00
	3M														0.00
	6M														0.00
	9M														0.00
	1Y														0.00
EXPIRY	2Y														0.00
<u>-</u>	3Y														0.00
ũ	5Y														0.00
	7Y														0.00
	10Y		ļ					ļ							0.00
	15Y												1		0.00
	20Y												1		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														
	1M	1			1	1		1		1	1		1		0.00
	3M												1		0.00
	6M												1		0.00
	9M														0.00
	1Y														0.00
>	2Y														0.00
=	3Y						-							-	0.00
EXPIRY	5Y														0.00
ш	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	 													
	1M														0.00
	3M														0.00
	6M							ļ							0.00
	9M												1		0.00
_	1Y												1		0.00
EXPIRY	2Y														0.00
9	3Y												1		0.00
ũ	5Y		ļ					ļ							0.00
	7Y		ļ			-		 		-			1		0.00
	10Y						ļ						ļ	ļ	0.00
	15Y		ļ			-		 		-			1		0.00
	20Y		ļ			-		 		-			1		0.00
	30Y	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	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

rading, PE & Other	Fair Value	Assets Schedule
Rates Vega		

2Y

3Y

5Y

7Y

10Y

15Y

20Y

30Y

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

Firm Name

Effective Date:	
Submission Date:	

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

Select the vega convention being used:
Specify the units in which vega is expressed:

CTRDH072 CTRDH073 Normal \$MM / +10 bps shift

0.00

0.00

0.00

0.00

0.00

0.00

0.00

0.00

0.00

JPY														
IPY								URITY			•			
IPY	1M	3M	6M	9M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	Tot
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.
20Y														0.
30Y														0.0
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	0.0
USD 1M														0.
3M 6M														0.0
														0.0
9M														0.
1Y 2Y		-		-	-	-			-				-	0.0
3Y														0.0
														0.
5Y														0.
7Y														0.
10Y														0.0
15Y 20Y														0.0
30Y		-		-	-	-			-				-	0.0
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	0.0
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

7Y

10Y

15Y

20Y

30Y

Total

0.00

0.00

0.00

0.00

0.00

ffective Date:	
uhmission Date:	

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

Select the vega convention being used:

Specify the units in which vega is expressed:

CTRDH072 CTRDH073 Normal \$MM / +10 bps shift

0.00

0.00

0.00

0.00

0.00

0.00

<u>1</u>	M 3M	6M	9M	1Y	2Y	M A T	URITY 5Y	7 Y	10Y	15Y	20Y	30Y	Tota
	M 3M	6M	9М	1Y	2Y	3Y	5Y	7 Y	10Y	15Y	20Y	30Y	Tota
e													
													0.0
													0.0
													0.0
	1												0.0
													0.0
													0.0
													0.0
													0.0
													0.0
													0.0
													0.0
													0.0
													0.0
0.	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.0
	0.	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	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 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00			

	Total Asia Ex-Japan	1														
	1M															0.00
	3M															0.00
	6M															0.00
	9M															0.00
	1Y															0.00
~	2Y															0.00
_	3Y															0.00
E	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

0.00

0.00

0.00

0.00

0.00

0.00

0.00

0.00

Frading, PE & Other Fair Value Assets Schedule	
Rates Vega	

Total

0.00

0.00

0.00

Firm Name

Effective Date:
Submission Date:

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

Select the vega convention being used:
Specify the units in which vega is expressed:

CTRDH072 CTRDH073

0.00

0.00

0.00

Normal \$MM / +10 bps shift

				MATURITY												
			1M	3M	6M	9M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	Total
	Total ME/N. Africa	ì														
	1M															0.00
	3M															0.00
	6M															0.00
	9M															0.00
	1Y															0.00
RΥ	2Y															0.00
Ы	3Y															0.00
EX	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							
	1M								0.00
	3M								0.00
	6M								0.00
	9M								0.00
	1Y								0.00
~	2Y								0.00
_	3Y								0.00
E	5Y								0.00
	7Y								0.00
	10Y								0.00
	15Y								0.00
	20Y								0.00
	30Y								0.00

rading,	PE &	Other Fair	Value Asset	s Schedule
Other Ra	ites			

Effective Date:	
Submission Date:	

Inflation Delta (\$K / +1 bp)

i e	```	' '												
CTRDH081							MATU	JRITY						
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)

, .p.p														
CTRDH082							MATI	URITY						
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

		CRUDE OIL											
Delta (\$MM) CTRDH087	Brent	Dubai Fateh	Maya	Tapis	WTI	OMAN	Other Sour Crude	Other Sweet Crude	Unspecified Crude				
CTRDH086													
Spot Maturity													
Month 1													
Month 2													
Month 3													
Month 4													
Month 5													
Month 6													
Month 7													
Month 8													
Month 9							†						
Month 10													
Month 11													
Month 12													
Month 13		+ +					†						
Month 14		+ +					†						
Month 15		+											
Month 16		+ +					†						
Month 17		+											
Month 18													
Month 19						1							
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+	^^	i ćo	ćo	Ċ0	Ć0	Ć0.		ćo	¢c.				
Total Delta	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0				

Vega (\$MM / +1 vol pt) CTRDH089 Vega (\$MM / +10% Rel) CTRDH090

Trading, PE & Other Fair Value Assets Schedule Energy

Firm Name

Delta (\$MM)

CTRDH087

Total Vega

			(CRUDE OI	L			
Brent	Dubai Fateh	Maya	Tapis	WTI	OMAN	Other Sour Crude	Other Sweet Crude	Unspecified Crude

Energy

Effective Date:	
Submission Date:	

	OIL	PRODUCT	rs								
		CTRDH083									
				0	THER OIL	PRODU	CTS				
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			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			1								\$0
Year 9			1								\$0
Year 10-14			1								\$0
Year 15-19			1								\$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)

Energy

Delta (\$MM) CTRDH087 Total Vega

Effective Date:	
Submission Date:	

OIL	PRODUCT	S								
(TRDH083									
			0	THER OII	L PRODUC	TS				
Diesel	Fuel Oil	Heating Oil	Naptha	Ethanol	LPG	Jet Fuel	Gas Oils	Gasoline	Other Oil Products	Total Oil Products
										0

Energy

	lta (\$MM)	
CTR	DH087	
CTR	DH086	
Spo	Maturity	
Moı	nth 1	
Moı	nth 2	
Moı	nth 3	
Moı	nth 4	
Moı	ith 5	
Moı	nth 6	
Moi	nth 7	
Moi	nth 8	
Moı	nth 9	
Moı	nth 10	
Moı	nth 11	
Moı	nth 12	
Moı	nth 13	
Moı	nth 14	
Moı	nth 15	
Moı	nth 16	
Moı	nth 17	
Moı	nth 18	
Moı	nth 19	
Moı	nth 20	
Moı	nth 21	
_	nth 22	
Moı	nth 23	
Moı	nth 24	
Yea	3	
Yea	4	
Yea	5	
Yea	6	
Yea	7	
Yea	8	
Yea		
	10-14	
Yea	15-19	
Yea	20+	

							P	NATURAL	GAS						
								CTRDH08							
			US						Eu	urope					
Gulf Coast	MidCont	NE	Rockies	West	NYMEX	Other US	UK	Belgium	Dutch	French	German	Other Europe	Canada	Other Regions	Total NatGas
								CTRDH08	4						
															\$0
															\$0
															\$0
															\$0
															\$0
															\$0
															\$0
															\$0
															\$0
															\$0
															\$0
															\$0
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															\$0
															\$0
															\$0
															\$0
															\$0
															\$0
															\$0
															\$0
\$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)

Energy

Delta (\$MM)

CTRDH087

Total Vega

							1	NATURAL	G A S						
								CTRDH08	3						
			US						Ει	ırope					
Gulf Coast	MidCont	NE	Rockies	West	NYMEX	Other US	UK	Belgium	Dutch	French	German	Other Europe	Canada	Other Regions	Total NatGas
															0

Firm Name

Energy

	POWER														
								CTRDH08	33	F				ı	
			US							Europe				-	
Delta (\$MM)	Ercot	Midwest	North East	NYISO	West	Other US	Nordpool	Benelux	UK	Germany	France	Italy	Other Europe	Other Regions	Total Powe
CTRDH087															
CTRDH086								CTRDH08	34						_
Spot Maturity															\$0
Month 1															\$0
Month 2															\$0
Month 3															\$0
Nonth 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
Nonth 13															\$0
Nonth 14															\$0
Month 15															\$0
Month 16															\$0
Nonth 17															\$0
Month 18															\$0
Month 19															\$0
Month 20															\$0
Month 21															\$0
Month 22															\$0
Month 23															\$0
Nonth 24															\$0
ear 3															\$0
ear 4															\$0
ear 5															\$0
ear 6															\$0
ear 7															\$0
'ear 8															\$0
'ear 9															\$0
'ear 10-14															\$0
/ear 15-19															\$0
/ear 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)

Firm Name

Energy

Delta (\$MM)

CTRDH087

Total Vega

							POWE	R						
							CTRDH0	83						
		US							Europe					
Ercot	Midwest	North East	NYISO	West	Other US	Nordpool	Benelux	UK	Germany	France	Italy	Other Europe	Other Regions	Total Power
														0

Energy

Effective Date: Submission Date:

						0.	THER ENER CTRDH083	G Y					
		Emis	ssions			Co			Dry Fr	eight		Other /	
ta (\$MM) _{DH087}	EUA/ETS	CER	VER	Other	ARA /API2	Richards Bay / API4	Indonesia	Other Regions	Baltic Dry Index	Other Freight	Structured Products	Unspecified Energy	Total Other Energy
1086					-1		CTRDH084		1				
Maturity													\$0
11													\$0
2													\$0
3													\$0
4													\$0
5													\$0
6													\$0
17													\$0
h 8													\$0
h 9													\$0
h 10													\$0
h 11													\$0
h 12													\$0
h 13													\$0
h 14													\$0
h 15													\$0
h 16													\$0
h 17													\$0
h 18													\$0
h 19													\$0
n 20													\$0
n 21													\$0
h 22													\$0
th 23													\$0
n 24													\$0
· - ·													\$0
<u> </u>													\$0
<u> </u>													\$0
<u> </u>													\$0
<u> </u>													\$0
3													\$0
<u> </u>													\$0
0-14				†	†	1							\$0
5-19		1		<u> </u>	<u> </u>	1							\$0 \$0
0+		1		+	+	1							\$0
Delta	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

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

Total Gamma

Energy

Effective Date:	
Submission Date:	

Delta (\$MM)

CTRDH087

Total Vega

					0	THER ENER	G Y					
						CTRDH083						
	Emis	ssions			Co	al		Dry Fre	eight		Other /	
EUA/ETS	CER	VER	Other	ARA /API2	Richards Bay / Other Baltic Dry Other Structured						Unspecified Energy	Total Other Energy
												0
												0

Total Energy

Energy

Delta (\$MM)

CTRDH087

CTRDH086
Spot Maturity
Month 1
Month 2
Month 3
Month 4
Month 5
Month 6
Month 7
Month 8
Month 9
Month 10
Month 11
Month 12
Month 13
Month 14
Month 15
Month 16
Month 17
Month 18
Month 19
Month 20
Month 21
Month 22
Month 23
Month 24
Year 3
Year 4
Year 5
Year 6
Year 7
Year 8
Year 9
Year 10-14
Year 15-19
Year 20+

Total Delta

Gamma (\$MM / +1%)

Total Gamma

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

	INFORMA	TIONAL**	
		H083	
Heat Rate	Options	Tolling Ag	reements
Gas Component	Power Component	Gas Component	Power Component
	CTRD	H084	
\$0	\$0	\$0	\$0

** See FR Y-14Q instructions

Energy

Delta (\$MM)

CTRDH087

Total Vega

	INFORMA	TIONAL**	
	CTRD	H083	
Heat Rate	e Options	Tolling Ag	reements
Gas Component	Power Component	Gas Component	Power Component

Effective Date: Submission Date:

				PRECIOU	S METALS							BASE	METAL	S						
				CTRD	H083							CT	RDH083						CTRDH083	
						Other	Total												Other /	
Delta (\$MM)						Precious	Precious	Aluminum	Aluminum								Other Base	Total Base	Unspecified	
CTRDH087		Gold	Silver	Palladium	Platinum	Metals	Metals	(Primary)	(Alloy)	Copper	Iron	Lead	Nickel	Tin	Uranium	Zinc	Metals	Metals	Metals	Total Metals
CTRDH086				CTRD	H084							C1	RDH084						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		\$0
Year 3 Year 4							\$0 \$0										+	\$0 \$0		\$0 \$0
Year 5				1			\$0 \$0											\$0 \$0		\$0 \$0
							\$0 \$0			-							+	\$0 \$0		\$0 \$0
Year 6 Year 7				1			\$0 \$0											\$0 \$0		\$0 \$0
Year 8				1			\$0 \$0		-	-		-					+ -	\$0 \$0		\$0 \$0
Year 9				1			\$0 \$0	-	1	1		 					+ -	\$0 \$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
Total Belta		40	70	70	70	ΨŪ	Ģ0	40	70	70	70	ŢŪ.	70	70	ŢŪ.	ŢŪ.	γŪ	70	40	70
Gamma (\$MM / +1%)	CTRDH088																			
Total Gamma	CINDIIOOO		1	1			0		1								1 1	0		0
iviai ddillilid			l	I	l		U		I	1		l	l				1	U		U
Venn (CBABA / 14 !)																				
	CTRDH089																			
Vega (\$MM / +10% Rel)	CTRDH090																			
Total Vega							0											0		0
-			•								•	•								

Effective Date: Submission Date:

Dolto (CRARA)																	Other /	
Delta (\$MM) CTRDH087		Casas	Caffaa	Ca***	Catton	Cattle	I aan II aaa	Liverteel	Lumban	Dalm Oil	Damasaad	Caubaana	Courses	Saubaan Oil	Cusan	Mhaat	Unspecified	Total
		Cocoa	Coffee	Corn	Cotton	Cattle	Lean Hogs	Livestock	Lumber	Palm Oil	Rapeseed	Soybeans	Soymeal	Soybean Oil	Sugar	Wheat	Ags/Softs	Total
CTRDH086										CTRDHC	84							
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 Year 10-14																		\$0
																		\$0
Year 15-19																		\$0 \$0
Year 20+ Total Delta		\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0
Total Delta		ŞU	ŞU	ŞÜ	ŞU	ŞU	ŞU	ŞU	ŞU	ŞU	ŞU	ŞU	ŞU	ŞU	ŞU	ŞU	ŞU	30
C (CBABA / .40/)																		
Gamma (\$MM / +1%)	CTRDH088			•								1						
Total Gamma																		0
Vega (\$MM / +1 vol pt)	CTRDH089																	
Vega (\$MM / +10% Rel)	CTRDH090																	
Total Vega	CINDIIOSO				l				l		ı			1		l	I	•
rotar vega		L	l	l	l		l		l		l			<u> </u>		l		0

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

Total Vega

CTRDH090

CTRDH083

Effective Date: Submission Date:

Grand Total

\$0 \$0

Delta (\$MM) CTRDH087		S&P GSCI Index	DJ-UBS Index	TR/J CRB Index	Other Diversified Indices	Diversified Total	Long/Short Commodity Indices
CTRDH086				CTRDH084			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
Gamma (\$MM / +1%	CTRDH088			1			
Total Gamma						0	

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

						% CHANGE	N SPOT VALUE				
CTRD	H092	-75%	-50%	-40%	-30%	-20%	0%	25%	50%	75%	
						CTRDI	1093				
1											
^	0						\$0.00				
Z	10										
J GE	20										
A	35										
2	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

						% CHANGE	N SPOT VALUE				
CTRD	H092	-75%	-50%	-40%	-30%	-20%	0%	25%	50%	75%	
						CTRDI	1093				
6											
>	0						\$0.00				
Z	10										
<u> </u>	20										
N N	35										
_ 5	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

						% CHANGE I	N SPOT VALUE				
CTRD	H092	-75%	-50%	-40%	-30%	-20%	0%	25%	50%	75%	
						CTRDI	1093				,
7											
9	0						\$0.00				
Z	10										
JGE	20										
₹	35										
5	50										

Commodity Spot-Vol Grids Submission Date:	Trading, PE & Other Fair Value Assets Schedule	Firm Name		Effective Date:	I
	Commodity Spot-Vol Grids			Submission Date:	l
	%		Ī		

Effective Date:
Submission Date:

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

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

						% CHANGE	N SPOT VALUE				
CTRD	H092	-75%	-50%	-40%	-30%	-20%	0%	25%	50%	75%	
						CTRDI	1093				
),											
0	0						\$0.00				
Z	10										
GE	20										
NA I	35										
끙	50										
%											

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

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

						% CHANGE I	N SPOT VALUE				
CTRD	H092	-75%	-50%	-40%	-30%	-20%	0%	25%	50%	75%	
						CTRDI	H093				
01											
>	0						\$0.00				
Z	10										
JGE	20										
NA N	35										
공 공	50										
%											

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

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

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

Trading, PE & Other Fair Value Assets Sci Commodity Spot-Vol Grids	hedule	Firm Name		Effective Date: Submission Date:	
%					

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

Firm Name

ffective Date:	
ubmission 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

		% CHANGE IN SPOT VALUE												
CTRD	H092	-75%	-50%	-40%	-30%	-20%	0%	25%	50%	75%				
						CTRDI	1093							
)L														
0	0						\$0.00							
Z	10													
NGE	20													
Æ	35													
3	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

		% CHANGE IN SPOT VALUE													
CTRD	H092	-75%	-50%	-40%	-30%	-20%	0%	25%	50%	75%					
						CTRDI	1093								
1															
0	0						\$0.00								
Z	10														
IGE	20														
A	35														
5	50														
%															

Effective Date:
Submission Date:

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

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

91 Absolute Shift in Vol Pts

						% CHANGE I	N SPOT VALUE				
CTRD	H092	-75%	-50%	-40%	-30%	-20%	0%	25%	50%	75%	
			•			CTRDI	1093				
7											
9	0						\$0.00				
Z	10										
NGE	20										
₹	35										
끙	50										
%											

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

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

						% CHANGE I	N SPOT VALUE				
CTRD	H092	-75%	-50%	-40%	-30%	-20%	0%	25%	50%	75%	
						CTRDI	1093				
7											
>	0						\$0.00				
Z	10										
<u> </u>	20										
Δ <u>A</u>	35										
2	50										
%											

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

CTRDH094

CTRDH095

Please select how volatility changes are expressed:

CTRDH091

Absolute Shift in Vol Pts

						% CHANGE	N SPOT VALUE				
CTRD	H092	-75%	-50%	-40%	-30%	-20%	0%	25%	50%	75%	
						CTRDI	1093				
1											
0	0						\$0.00				
Z	10										
IGE	20										
I A	35										
ļ .	50										

•	Trading, PE & Other Fair Value Assets Schedule Commodity Spot-Vol Grids						Firm Name		Effective Date: Submission Date:	
%										

\$0

\$0

\$0

Securitized Products

MV* (\$MM) CTRDH100 Rating CTRDH098 Vintage CTRDH099 AAA Total > 9Y > 6Y and <= 9Y > 3Y and <= 6Y <= 3Y Unspecified Vintage

AA Total > 9Y > 6Y and <= 9Y > 3Y and <= 6Y <= 3Y Unspecified Vintage

A Total > 9Y > 6Y and <= 9Y > 3Y and <= 6Y <= 3Y Unspecified Vintage BBB Total > 9Y > 6Y and <= 9Y > 3Y and <= 6Y <= 3Y Unspecified Vintage

BB Total > 9Y > 6Y and <= 9Y > 3Y and <= 6Y <= 3Y Unspecified Vintage

B Total > 9Y > 6Y and <= 9Y > 3Y and <= 6Y <= 3Y Unspecified Vintage <B Total > 9Y > 6Y and <= 9Y > 3Y and <= 6Y <= 3Y Unspecified Vintage

NR Total > 9Y > 6Y and <= 9Y > 3Y and <= 6Y

<= 3Y

Total

Unspecified Vintage

\$0

\$0

\$0

\$0

\$0

\$0

\$0

\$0

\$0

\$0

\$0

\$0

\$0

\$0

\$0

\$0

\$0

\$0

									CTRDHO:							
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	RMB SubTo
									CTRDH0	97						
\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
\$0 \$0																\$0 \$0
\$0 \$0																\$0 \$0
\$0																\$0
\$0	44	4.	40	4.	40	4.	40		4.5	4.	**	40	40	44	44	\$0
\$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0
\$0																\$0
\$0 \$0																\$0 \$0
\$0																\$0
\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
\$0 \$0																\$0 \$0
\$0																\$0
\$0																\$0
\$0	40	Ć0.	ćo.	ćo.	40	40	40	ćo.	40	ćo.	40	ćo.	40	60	40	\$0
\$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0
\$0																\$0
\$0 \$0																\$0 \$0
\$0																\$0
\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
\$0 \$0																\$0 \$0
\$0																\$0
\$0 \$0																\$0 \$0
\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
\$0	30	,JU	JU .	,JU	,,0	30	,JU	,30 	30	30	Ģ0	30	, 0	30	30	\$0
\$0 \$0	<u> </u>	1			1											\$0 \$0
\$0 \$0																\$0
\$0									-							\$0
\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
\$0 \$0	-	 			+ +											\$0 \$0
\$0																\$0
\$0 \$0	-				+ +											\$0 \$0
\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
\$0			-,-	70						,,,		,•		•		\$0
\$0 \$0	<u> </u>															\$0
\$U \$0		1			1								.			\$0

					CTRDI								CMBS			
		Credit	Student		Credit	поэо	Other /		Cash Non-			Credit	CTRDH096	Whole	Other /	
	Autos	Cards	Loans	ABS CDS	Basket	Index Tranches	Unspecified	ABS SubTotal	Agency CMBS	CMBS CDS	CMBS CDO	Basket	Tranches	Loans	Unspecified	CMBS SubTotal
MV* (\$MM) CTRDH100					CTRDI	н097							CTRDH097			
Rating CTRDH098 Vintage CTRDH099																
AAA Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y > 6Y and <= 9Y								\$0 \$0								\$0 \$0
> 3Y and <= 6Y								\$0								\$0
<= 3Y Unspecified Vintage								\$0 \$0								\$0 \$0
	\$0	40	40	60	40	^^	40		40	źo.	<u> </u>	40	*	ćo	Ć0.	
AA Total > 9Y	ŞU	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0
> 6Y and <= 9Y								\$0								\$0
> 3Y and <= 6Y <= 3Y								\$0 \$0								\$0 \$0
Unspecified Vintage								\$0 \$0								\$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 > 3Y and <= 6Y								\$0 \$0								\$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 > 6Y and <= 9Y								\$0 \$0								\$0 \$0
> 3Y and <= 6Y								\$0								\$0
<= 3Y								\$0 \$0								\$0 60
Unspecified Vintage	40	40	60	60	ćo.	<u> </u>	40		40	40	60	40	^	ćo.	Ć0.	\$0
SB Total > 9Y	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0	\$0	\$0 	\$0 	\$0	\$0	\$0	\$0	\$0 \$0
> 6Y and <= 9Y								\$0								\$0
> 3Y and <= 6Y <= 3Y								\$0 \$0								\$0 \$0
Unspecified Vintage								\$0 \$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 > 3Y and <= 6Y								\$0 \$0								\$0 \$0
<= 3Y								\$0								\$0
Unspecified Vintage								\$0								\$0
<b td="" total<=""><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td>	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y > 6Y and <= 9Y	-							\$0 \$0								\$0 \$0
> 3Y and <= 6Y								\$0								\$0
<= 3Y								\$0 \$0								\$0 \$0
Unspecified Vintage		4.	4	L	4.	<u> </u>			4.							
NR Total > 9Y	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0	\$0	\$0 	\$0 	\$0	\$0	\$0	\$0	\$0 \$0
> 6Y and <= 9Y								\$0								\$0
> 3Y and <= 6Y				\vdash				\$0 \$0		<u> </u>						\$0 60
<= 3Y Unspecified Vintage								\$0 \$0								\$0 \$0
Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

CMBS

ABS

Trading, PE & Other Fair Val

Securitized Products

Effective Date: Submission Date:

	Corporate CDO /	CLO	Wa	rehouse	
	CTRDH096		CT	RDH096	
CLO	Other / Unspecified	Corporate CDO/CLO SubTotal	Total Size	Total Protection	Other / Unspecified

MV* (\$MM)

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			
	4.0	40	4-	4.0	40	4.0
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	30	ŞU	\$0 \$0	30	ŞU	ŞŪ
> 6Y and <= 9Y			\$0 \$0			
> 3Y and <= 6Y		$\overline{}$		-		
			\$0			
<= 3Y			\$0 \$0			
Unspecified Vintage			ŞU			
B Total	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y			\$0			
> 6Y and <= 9Y			\$0			
> 3Y and <= 6Y			\$0			
<= 3Y			\$0			
Unspecified Vintage			\$0			
<b td="" total<=""><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td>	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y		70	\$0	70	70	70
> 6Y and <= 9Y			\$0	 		
> 3Y and <= 6Y			\$0	 		
<= 3Y			\$0	 		
Unspecified Vintage			\$0			
1			·			
NR Total	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y			\$0			
> 6Y and <= 9Y			\$0			
> 3Y and <= 6Y			\$0			
<= 3Y			\$0			
Unspecified Vintage	l l		\$0			
onspecifica vintage			Ų.			
Total	\$0	\$0	\$0	\$0	\$0	\$0



Securitized Products

									RMBS							
									CTRDH09	16						
												Prime				
Grand	Non-Agency	/	Option	Other	Unspec Non-				Credit			Whole	Non-Prime	European	Other /	RMBS
Total	Prime	Sub-prime	ARMS	AltA	Prime	HELOC	RMBS CDO	RMBS CDS	Basket	PrimeX	ABX / TABX	Loans	Whole Loans	RMBS	Unspecified	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	\$0	\$U	ŞU	\$U	\$U	\$U	\$U	\$0 	\$U	ŞU	\$U	\$0 	\$U	\$U	\$U 	\$0 \$0
> 6Y and <= 9Y	\$0																\$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 Unspecified Vintage	\$0 \$0																\$0 \$0
																l	
BBB Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 I	\$0
> 9Y	\$0 ¢0																\$0 60
> 6Y and <= 9Y > 3Y and <= 6Y	\$0 \$0																\$0 \$0
<= 3Y	\$0 \$0																\$0 \$0
Unspecified Vintage	\$0 \$0																\$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 > 3Y and <= 6Y	\$0 \$0																\$0 \$0
<= 3Y	\$0																\$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	ŞU	, JU	, JU	30	Ģ0	, JU	, JO	, , , , , , , , , , , , , , , , , , ,	, JU	,JU	, JU	, JU	30	30	l	\$0
> 6Y and <= 9Y	\$0																\$0
> 3Y and <= 6Y	\$0																\$0
<= 3Y	\$0																\$0
Unspecified Vintage	\$0																\$0
<b td="" total<=""><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td>	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
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> 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
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Unspecified Vintage	\$0		<u> </u>	<u> </u>			l	l	L	l	<u> </u>	<u> </u>	<u> </u>		<u> </u>	<u> </u>	\$0
Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

Securitized Products

					AE	S						CMBS			
					CTRDI	1096						CTRDH096			
									Cash Non-						
		Credit	Student		Credit		Other /		Agency		Credit	Index	Whole	Other /	
Αu	utos	Cards	Loans	ABS CDS	Basket	Index Tranches	Unspecified	ABS SubTotal	CMBS	CMBS CDS CMBS CDO	Basket	Tranches	Loans	Unspecified	CMBS SubTotal

Notional (\$MM) CTRDH101

Rating (CTRDH098)
Vintage (CTRDH099)

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								\$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 Unspecified Vintage								\$0 \$0								\$0 \$0
Unspecified vintage								ŞU								ŞU
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
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<= 3Y								\$0								\$0 \$0
Unspecified Vintage				<u> </u>				\$0							<u> </u>	\$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 Unspecified Vintage								\$0 \$0								\$0 \$0
				l										<u> </u>		
B Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
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> 6Y and <= 9Y								\$0								\$0
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<= 3Y Unspecified Vintage								\$0 \$0			 			 		\$0 \$0
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<b td="" total<=""><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td>	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
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NR Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
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Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

Trading, PE & Other Fair Val

Securitized Products

Effective Date: Submission Date:

	Corporate CDO /	CLO	Wa	rehouse	
	CTRDH096		СТ	RDH096	
CLO	Other / Unspecified	Corporate CDO/CLO SubTotal	Total Size	Total Protection	Other / Unspecified

Notional (\$MM)

CTRDH101 Rating (CTRDH098) Vintage (CTRDH099)

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	ŞU	ŞU	\$0 \$0	ŞU	ŞU	\$U
> 6Y and <= 9Y			\$0 \$0	-		
> 3Y and <= 6Y			\$0 \$0	-		
<= 3Y	+		-			
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Unspecified Vintage			ŞU			<u> </u>
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		30	\$0	70	Ç0	, , , , , , , , , , , , , , , , , , ,
> 6Y and <= 9Y			\$0			
> 3Y and <= 6Y			\$0			
<= 3Y			\$0			
Unspecified Vintage			\$0			
_		4-			4-	
B Total	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y			\$0			
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> 3Y and <= 6Y			\$0	 		
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> 9Y			\$0			
> 6Y and <= 9Y			\$0			
> 3Y and <= 6Y			\$0			
<= 3Y			\$0			
Unspecified Vintage			\$0			
NR Total	\$0	\$0	\$0	\$0	\$0	\$0
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> 6Y and <= 9Y	+		\$0 \$0			
> 3Y and <= 6Y	+		\$0 \$0			
<= 3Y	+		\$0 \$0			
Unspecified Vintage			\$0			
		44		<u> </u>	4.0	10
Total	\$0	\$0	\$0	\$0	\$0	\$0

Trading, PE & Other Fair Value Assets Schedu	ıle
Agencies	

Firm Name

Effective Date: Submission Date:

\$0

							Profit/(Lo	oss) in \$K from a	an Absolute Wid	ening in OAS (bp	is)			
			CS01							CTRDH108				
		DV01	(\$K/+1 bp OAS	\$K / +1% rise in										
	MV (\$MM)	(\$K / -1 bp)	widening)	prepayments		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	T		1	ı				ı		T	т	1		_
IOs						\$0	\$0				ļ			
POs						\$0	\$0				ļ			
Other CMOs						\$0	\$0				ļ			
Pass-Throughs						\$0	\$0							
Agency Debt/Debentures						\$0	\$0				ļ			
IOS Index						\$0	\$0				<u> </u>			
POS Index						\$0	\$0							
MBX Index						\$0	\$0							
Other Agency Derivatives						\$0	\$0							
TBA's						\$0	\$0				1			
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		T												
Cash Agency CMBS						\$0	\$0				<u> </u>			
Agency CMBS Derivatives						\$0	\$0							
Commercial Other / Unspecified					. L	\$0	\$0							
Total	\$0	0	0	0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Non-US Agency Products CTRDH102 CTRDH410							1 4-							
AAA						\$0	\$0							
AA						\$0	\$0				ļ			
A						\$0	\$0							
BBB						\$0	\$0							
ВВ						\$0	\$0							
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NR						\$0	\$0							
Total	\$0	0	0	0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

Trading,	PE 8	& Other	Fair \	/alue	Assets	Schedule

Munis

CTRDH347

Effective Date: Submission Date:

Sente Category CR0H110 Rating CR0H112 New 1 (Set 7 - 1e) Rating CR0H12 Rating CR0H13 Rating					Profit/(Loss) in \$K from a Relative (%) Widening in Spreads CTRDH115										Profit/(L	.oss) in \$K from	an Absolute Wi	idening in Sprea	ds (bps)					
Methodology (PRIAID)																								
Mathematical Math	Asset category CTRDH110			CS01																				
Mary Color	Rating CTRDH111		DV01	(\$K/+1 bp spread																				
Column	Maturity CTRDH112	MV* (\$MM)	(\$K / -1 bp)			0%	50%	100%	200%					0 bps	+1 bp	+50 bps	+100 bps	+500 bps	+1000 bps					
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A A BBB BB	Bonds Total	\$0	\$0	\$0	\$0		\$0	\$0	\$0	\$0	\$0 \$0	\$0	\$0			\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$	\$0
A SBB BBB BBB BBB BBB BBB BBB BBB BBB BB	Bonds Total Loans	\$0	\$0	\$0	\$0		\$0	\$0	\$0	\$0	\$0 \$0	\$0	\$0			\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$	\$0
BBB	Loans	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$	\$0
88	Loans AAA	\$0	\$0	\$0	\$0	\$0 \$0	\$0	\$0	\$0	\$0	\$0 \$0	\$0	\$0	\$0 \$0	\$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$	\$0
8	Loans AAA AA	\$0	\$0	\$0	\$0	\$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0 \$0	\$0	\$0	\$0 \$0 \$0	\$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$	\$0
State Stat	Loans AAA AA A	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0 \$0	\$0	\$0	\$0 \$0 \$0 \$0	\$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$	\$0
State Stat	Loans AAA AA A BBB	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0 \$0	\$0	\$0	\$0 \$0 \$0 \$0 \$0	\$0 \$0 \$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$	\$0
	Loans AAA AA BBB BBB BB	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0 \$0	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$	\$0
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NR Loan Total SO	AAA AA ABBB BB BC BC CB: Defaulted	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	\$0	\$0	\$0	\$0	\$0 \$0	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$	\$0
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10Y	Loans AAA AA A BBB BB B <b 11y="" 1m="" 2y="" 3m="" 3y<="" 6m="" 9m="" <b:="" default="" defaulted="" loans="" nr="" status="" td="" total="" unknown=""><td></td><td></td><td></td><td></td><td>\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$</td><td>\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td>					\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$								\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$									
15Y	Loans AAA AA A BBB BB B SB SB SB SB					\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$								\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$									
20Y	Loans AAA AA A BBB BB BB SB SB SB S					\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$								\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$									
30Y	Loans AAA AA A BBB BB B <b: 10y<="" 1m="" 1y="" 2y="" 3m="" 3y="" 5y="" 6m="" 7y="" 9m="" <b:="" default="" defaulted="" loans="" nr="" status="" td="" total="" unknown=""><td></td><td></td><td></td><td></td><td>\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$</td><td>\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></b:>					\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$								\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$									
	Loans AAA AA A BBB BB B <b: 10y="" 15y<="" 1m="" 1y="" 2y="" 3m="" 3y="" 5y="" 6m="" 7y="" 9m="" cb:="" default="" defaulted="" loans="" not="" nr="" obefaulted="" status="" td="" total="" unknown=""><td></td><td></td><td></td><td></td><td>\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$</td><td>\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></b:>					\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$								\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$									
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Firm Name

Trading, PE & Other Fair Value Assets Schedule	2
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Munis

CTRDH347

Effective Date: Submission Date:

					Profit	t/(Loss) in \$K fro	om a Relative (%	6) Widening in S	preads					Pro	fit/(L	Loss) in \$K from	n an Absolute Wi	dening in Sprea	ıds (bps)					
							CTRD	H115										CTRDH116						
Asset category CTRDH110			CS01																					
Rating CTRDH111		DV01	(\$K/+1 bp spread																					
Maturity CTRDH112	MV* (\$MM)	(\$K / -1 bp)	widening)		0%	50%	100%	200%					0 bp	s +1	bp	+50 bps	+100 bps	+500 bps	+1000 bps					
•••																								
AAA	1	I			\$0	I	1	1	1			1 —	\$0	\$0	1		1		1		1			1
AA					\$0							-	\$0											1
A					\$0								\$0									1		1
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ВВ					\$0								\$0	\$0										
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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
1M					\$0								\$0	\$0										
3M					\$0								\$0	\$0										
6M					\$0								\$0	\$0										
9M					\$0								\$0								-	-		-
1Y				-	\$0		-						\$0	\$0							-			-
2Y				-	\$0		-						\$0	\$0 \$0							-			-
3Y 5Y				-	\$0 \$0			-		1		l	\$0								-	1	-	1
7Y					\$0							-	\$0 \$0	\$0 \$0								-		1
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15Y					\$0							-	\$0											1
20Y				-	\$0								\$0	\$0							1			1
										-		4 -	_								+	1	+	+
30Y					\$0								\$0	\$0	,									
30Y 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	\$0	\$0	\$0	\$0
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CDS Total Indices	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0	\$0	\$0	\$0)	\$0	\$0	\$0	\$0	\$0	\$0	\$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	\$0	\$0
Indices AAA AA	\$0	\$0	\$0	\$0	\$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0	\$0	\$0 \$0 \$0	\$0 \$0 \$0)	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Indices AAA AA A	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0	\$0	\$0 \$0 \$0 \$0	\$0 \$0 \$0 \$0)	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
CDS Total Indices AAA AA ABBB	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0	\$0	\$0 \$0 \$0 \$0 \$0	\$0 \$0 \$0 \$0 \$0))))	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
CDS Total Indices AAA AA BBB BB	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0	\$0 \$0 \$0 \$0 \$0 \$0)	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
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CDS Total Indices AAA AA A BBB BB B CB CB: Defaulted CB: Not Defaulted CB: Default Status Unknown NR 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 \$										
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CDS Total Indices AAA AA AA BBB BB BB SS					\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$								\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$										
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CDS Total Indices AAA AA AA BBB BB BB SS					\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$								\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	\$60 \$60 \$60 \$60 \$60 \$60 \$60 \$60 \$60 \$60										
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Firm Name

Trading.	PE 8	& Other	Fair V	alue.	Assets	Schedule
uu _b ,		A O		uiuc .	733663	Schedule

Munis

CTRDH347

Effective Date:
Submission Date:

					Profit	:/(Loss) in \$K fro	m a Relative (%) Widening in S	preads					Profit/(I	Loss) in \$K from	an Absolute W	idening in Sprea	ds (bps)					
							CTRD	H115									CTRDH116						
Asset category CTRDH110			CS01																				
Rating CTRDH111		DV01	(\$K/+1 bp spread																				
Maturity CTRDH112	MV* (\$MM)	(\$K / -1 bp)	widening)		0%	50%	100%	200%					0 bps	+1 bp	+50 bps	+100 bps	+500 bps	+1000 bps					
Other / Unspecified Munis													•		•				1				_
AAA					\$0								\$0	\$0								$\overline{}$	
AA				1	\$0					1		-	\$0	\$0							\vdash	-	_
A				l	\$0						+	-	\$0	\$0							\vdash	-+	_
BBB	-			-	\$0					 	+	\vdash		-							\vdash	-+	_
		-		ł							-	\vdash	\$0	\$0							\vdash	-+	_
BB				l —	\$0						-	\sqsubseteq	\$0	\$0							\sqcup		
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Other / Unspecified Munis Total Grand Total AAA AA BBBB BB SB CB: Defaulted CB: Not Defaulted CB: Not Default Status Unknown NR Grand Total 1M 3M 6M 9M 1Y 2Y 3Y 5Y 7Y 10Y 15Y 20Y	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	\$0 \$	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	\$0 \$ \$0 \$ \$0 \$ \$0 \$ \$0 \$ \$0 \$ \$0 \$ \$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$								

Firm Name

Firm Name

Auction Rate Securities (ARS) CTRDH347

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

Effective Date:	
Submission Date:	

Firm Name

Effective Date:	
Submission Date:	

Auction Rate Securities (ARS) CTRDH347

Asset category CTRDH110	
Rating CTRDH111	
Maturity CTRDH112	

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

Municipal Auction Rate Securities (MARS)

AAA			
AA			
Α			
BBB			
BB			
В			
<b< td=""><td></td><td></td><td></td></b<>			
NR			
Total	\$0	\$0	\$0
1M			
3M			
6M			
9M			
1Y			
2Y			
3Y			
5Y			
7Y			
10Y			
15Y			
20Y			
30Y			
Total	\$0	\$0	\$0

Firm Name

Effective Date:	
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Submission Date:

Auction Rate Securities (ARS) CTRDH347

Asset category CTRDH110 Rating CTRDH111 Maturity CTRDH112

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

Auction Rate Preferred Securities (ARPS)

AAA			
AA			
Α			
BBB			
ВВ			
В			
<b< td=""><td></td><td></td><td></td></b<>			
NR			
Total	\$0	\$0	\$0
1M			
3M			
6M			
9M			
1Y			
2Y			
3Y			
5Y			
7Y			
10Y			
15Y			
20Y			
30Y			
Total	\$0	\$0	\$0

Firm Name

Auction Rate Securities (ARS) CTRDH347

Total

Asset category CTRDH110			CS01
Rating CTRDH111		DV01	(\$K/+1 bp spread
Maturity CTRDH112	MV (\$MM)	(\$K / -1 bp)	widening)
Credit Card Auction Rate Securities (CARS)			
AAA			
AA			
Α			
BBB			
ВВ			
В			
<b< td=""><td></td><td></td><td></td></b<>			
NR			
Total	\$0	\$0	\$0
1M			
3M			
6M			
9M			
1Y			
2Y			
3Y			
5Y			
7Y			
10Y			
15Y			
20Y			
30Y			

\$0

\$0

\$0

Effective Date:	
Submission Date:	

Firm Name

fective Date:	
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Submission Date:

Auction Rate Securities (ARS) CTRDH347

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

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

Other / Unspecified Auction Rate Securities

AAA			
AA			
A			
ВВВ			
ВВ			
В			
<b< td=""><td></td><td></td><td></td></b<>			
NR			
Total	\$0	\$0	\$0
1M			
3M			
6M			
9M			
1Y			
2Y			
3Y			
5Y			
7Y			
10Y			
15Y			
20Y			
30Y			
Total	\$0	\$0	\$0

Firm Name

Submission Date:

Auction Rate Securities (ARS) CTRDH347

Asset category CTRDH110 Rating CTRDH111 Maturity CTRDH112

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

Grand Total

AAA	\$0	\$0	\$0
AA	\$0	\$0	\$0
A	\$0	\$0	\$0
BBB	\$0	\$0	\$0
BB	\$0	\$0	\$0
В	\$0	\$0	\$0
<b< th=""><th>\$0</th><th>\$0</th><th>\$0</th></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

Corporate Credit-Advanced Economies

CTRDH347

						CS01(\$K/+1 b	p spread wide	ning)					Profit/(Loss) in \$K fro	m a Relative (%) Widening in	Spreads		
							DH119	<u> </u>						., ,	CTRDH				
Asset category CTRDH110 Rating CTRDH111		Notional								Other									
Maturity CTRDH112	MV* (\$MM)	(\$MM)	Total	CAD	CHF	EUR	GBP	JPY	USD	Currencies		0%	50%	100%	200%	300%	400%	500%	
Bonds	CTRDH117	CTRDH120					CTRDH121								CTRDH:	113			
AAA	1		\$0									\$0							
AA			\$0									\$0							
A			\$0									\$0							
BBB			\$0									\$0							
ВВ			\$0									\$0							
В			\$0									\$0							
<b: defaulted<="" td=""><td></td><td></td><td>\$0</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>•</td><td>•</td><td></td><td>•</td><td>•</td><td></td></b:>			\$0											•	•		•	•	
<b: defaulted<="" not="" td=""><td></td><td></td><td>\$0</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>\$0</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></b:>			\$0									\$0							
<b: default="" status="" td="" unknown<=""><td></td><td></td><td>\$0</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>\$0</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></b:>			\$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		4.4		4.0	4	4.	4-	4.0	4-	4-		4-	4.	4.	4.	4.	4.	4	
20 10001	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
	\$0	\$0		\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$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 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Loans AAA AA	\$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 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Loans AAA AA AA	\$0	\$0	\$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Loans AAA AA ABBB	\$0	\$0	\$0 \$0 \$0 \$0 \$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 AA BBB BB BB	\$0	\$0	\$0 \$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Loans AAA AA BBB BBB BB	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Loans AAA AA BBB BB BB CB: Defaulted	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$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 AA BBB BB B <b: <b:="" defaulted="" defaulted<="" not="" td=""><td></td><td>\$0</td><td>\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td></td><td></td><td>\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td></b:>		\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	\$0	\$0	\$0	\$0	\$0	\$0			\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Loans AAA AA A BBB BB B <b: <b:="" default="" defaulted="" loans="" nr="" status="" td="" total<="" unknown=""><td>\$0</td><td>\$0</td><td>\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td><td>\$0</td></b:>	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Loans AAA AA A BBB BB B <b: <b:="" default="" defaulted="" not="" nr<="" status="" td="" unknown=""><td></td><td></td><td>\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></b:>			\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$									\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0							
Loans AAA AA BBB BB B CB: Defaulted CB: Not Defaulted CB: Default Status Unknown NR Loans Total 1M 3M			\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$									\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$							
Loans AAA AA ABBB BB B <b: 1m="" 3m="" 6m<="" <b:="" default="" defaulted="" loans="" not="" nr="" status="" td="" total="" unknown=""><td></td><td></td><td>\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></b:>			\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$									\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$							
Loans AAA AA A BBB BB B <b: 1m="" 3m="" 6m="" 9m<="" <b:="" default="" defaulted="" loans="" not="" nr="" status="" td="" total="" unknown=""><td></td><td></td><td>\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></b:>			\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$									\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$							
Loans AAA AA A BBB BB B <b: 1m="" 1y<="" 3m="" 6m="" 9m="" <b:="" defaulted="" defaults="" loans="" nr="" status="" td="" total="" unknown=""><td></td><td></td><td>\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></b:>			\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$									\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$							
Loans AAA AA A BBB BB B CB: Defaulted CB: Not Defaulted CB: Default Status Unknown NR Loans Total 1M 3M 6M 9M 11Y 2Y			\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$									\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$							
Loans AAA AA BBB BB B Comparison of the co			\$0 \$0 \$0 \$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 AA ABBB BB BB SB: Defaulted SB: Defaulted B: Default Status Unknown NR Loans Total 1M 3M 6M 9M 1Y 2Y 3Y 5Y			\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$									\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$							
Loans AAA AA AA BBB BB B <b: 1m="" 1y="" 2y="" 3m="" 3y="" 5y="" 6m="" 7y<="" 9m="" <b:="" default="" defaulted="" loans="" not="" nr="" status="" td="" total="" unknown=""><td></td><td></td><td>\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></b:>			\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$									\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$							
Loans AAA AA A BBBB BB B <b: 10y<="" 1m="" 1y="" 2y="" 3m="" 3y="" 5y="" 6m="" 7y="" 9m="" <b:="" default="" defaulted="" loans="" nr="" status="" td="" total="" unknown=""><td></td><td></td><td>\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></b:>			\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$									\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$							
Loans AAA AA ABBB BB B B CB: Defaulted CB: Not Defaulted CB: Default Status Unknown NR Loans Total IM 3M 6M 9M 1Y 2Y 3Y 5Y 7Y 100Y 15Y			\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$									\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$							
Loans AAA AA AA BBB BB B CB: Defaulted CB: Defaulted CB: Default Status Unknown NR Loans Total 1M 3M 6M 9M 1Y 2Y 3Y 5Y 7Y 10Y 15Y 20Y			\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$									\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$							
Loans AAA AA ABBB BB B B CB: Defaulted CB: Not Defaulted CB: Default Status Unknown NR Loans Total IM 3M 6M 9M 1Y 2Y 3Y 5Y 7Y 100Y 15Y			\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$									\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$							

rading, PE & Other Fair Value Asset: orporate Credit-Advanced Economic TRDH347 Effective Date: Submission Date:

					Profit //Lo	ss) in SK from	an Absolute W	lidening in Snr	eads (hns)			
					FIORIT/(LO	53/111 3K 110111	CTRDH116	riuening in Spi	eaus (bps)			
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	
,		0.505	12.00	100 200	1200 200	1500 565	CTRDH114	12000 200	- 2000 200	10000 200	1.000 200	_
Bonds							• • • • • • • • • • • • • • • • • • • •					
AAA		\$0	\$0									Т
AA		\$0	\$0									_
A		\$0	\$0									
BBB		\$0	\$0									1
BB		\$0	\$0									
B		\$0	\$0									1
<b: defaulted<="" td=""><td></td><td>ΨŪ</td><td>ΨŪ</td><td></td><td>l</td><td><u> </u></td><td></td><td>l</td><td></td><td></td><td></td><td></td></b:>		ΨŪ	ΨŪ		l	<u> </u>		l				
<b: defaulted<="" not="" td=""><td></td><td>\$0</td><td>\$0</td><td></td><td>I</td><td></td><td>1</td><td>I</td><td>1</td><td></td><td></td><td>T</td></b:>		\$0	\$0		I		1	I	1			T
<b: default="" status="" td="" unknown<=""><td></td><td>\$0</td><td>\$0</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td> </td></b:>		\$0	\$0									
NR		\$0	\$0									
Bonds Total	\$0	\$ 0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
1M	30	\$0	\$0	30	, JU	ΨŪ	30	30	30	30	30	70
3M		\$0	\$0									+
6M		\$0	\$0 \$0							-	-	₩
9M		\$0	\$0 \$0									1
1Y		\$0 \$0										-
		-	\$0 ¢0									₩
2Y		\$0	\$0 ¢0									<u> </u>
3Y		\$0	\$0 ¢0									-
5Y 7Y		\$0 \$0	\$0 \$0									-
		-										₩
10Y		\$0	\$0 ¢0									₩
15Y		\$0	\$0 ¢0									-
20Y		\$0	\$0									₩
30Y	\$0	\$0 \$0	\$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Bonds Total	ŞU	ŞU	ŞU	ŞU	ŞU	ŞU	ŞU	ŞU	ŞU	ŞU	ŞU	ŞU
Loans												
AAA		\$0	\$0		l		1	I	1			Т
AA		\$0	\$0									1
A		\$0	\$0									
BBB		\$0	\$0									
BB		\$0	\$0									
В		\$0	\$0 \$0									+
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NR		\$0	\$0									+
Loans Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
1M	ŞU	\$0	\$0	30	ŢŪ.	ŢŪ.	30	30	30	30	30	70
3M		\$0	\$0									1
6M		\$0	\$0 \$0									+
9M		\$0	\$0									├
1Y		\$0	\$0									├
2Y		\$0	\$0 \$0									+
3Y	-	\$0 \$0	\$0 \$0							 	 	+-
5Y		\$0 \$0	\$0 \$0							 	 	
7Y	-	\$0 \$0	\$0 \$0		-			-		 	+	+
										 	 	
10Y 15Y	 	\$0 \$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
	20	ΨU	ΨŪ	70	γŪ	γU	γU	ΨŪ	γU	γU	γU	70

Corporate Credit-Advanced Economies

CTRDH347

						CS01(\$K/+1 b	p spread wide	ning)				Profit/(Loss) in \$K fror			Spreads	
					1	CTRD	H119		1					CTRDH1	115		
Asset category CTRDH110																	
Rating CTRDH111	n an et 14	Notional			a					Other							
Maturity CTRDH112	MV* (\$MM)	(\$MM)	Total	CAD	CHF	EUR	GBP	JPY	USD	Currencies	0%	50%	100%	200%	300%	400%	500%
Single Name CDS																	
AAA			\$0								\$0		I	l	1	I	
AA			\$0							1	\$0						
A			\$0							†	\$0						
BBB			\$0								\$0						
ВВ			\$0								\$0						
В			\$0								\$0						
<b: defaulted<="" td=""><td></td><td></td><td>\$0</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></b:>			\$0														
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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
1M			\$0								\$0						
3M			\$0								\$0						
6M			\$0								\$0						
9М			\$0								\$0						
1Y			\$0								\$0						
2Y			\$0								\$0						
3Y			\$0								\$0						
5Y			\$0								\$0						
7Y			\$0								\$0						
10Y			\$0							1	\$0						
15Y			\$0							1	\$0						
20Y			\$0								\$0						
30Y			\$0	4.0	4-	4.	4.0			—	\$0	4		4.0		4.0	4-
Single Name CDS Total	\$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						
Α			\$0								\$0						
ВВВ			\$0								\$0						
ВВ			\$0								\$0						
В			\$0								\$0						
<b: defaulted<="" td=""><td></td><td></td><td>\$0</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></b:>			\$0														
<b: defaulted<="" not="" td=""><td></td><td></td><td>\$0</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>\$0</td><td></td><td></td><td></td><td></td><td></td><td></td></b:>			\$0								\$0						
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											4.0						
NR			\$0								\$0						
NR Loan CDS Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0
NR Loan CDS Total 1M	\$0	\$0	\$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0
NR Loan CDS Total 1M 3M	\$0	\$0	\$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0
NR Loan CDS Total 1M 3M 6M	\$0	\$0	\$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0
NR Loan CDS Total 1M 3M 6M 9M	\$0	\$0	\$0 \$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0
NR Loan CDS Total 1M 3M 6M 9M	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0
NR Loan CDS Total 1M 3M 6M 9M 1Y 2Y	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0
NR Loan CDS Total 1M 3M 6M 9M 1Y 2Y 3Y	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0
NR Loan CDS Total 1M 3M 6M 9M 1Y 2Y 3Y 5Y	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	\$0	\$0	\$0	\$0	\$0	\$0
NR Loan CDS Total 1M 3M 6M 9M 1Y 2Y 3Y 5Y	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	\$0	\$0	\$0	\$0	\$0	\$0
NR Loan CDS Total 1M 3M 6M 9M 1Y 2Y 3Y 5Y 7Y 10Y	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	\$0	\$0	\$0	\$0	\$0	\$0
NR Loan CDS Total 1M 3M 6M 9M 1Y 2Y 3Y 5Y 7Y 10Y	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	\$0	\$0	\$0	\$0	\$0	\$0
NR Loan CDS Total 1M 3M 6M 9M 1Y 2Y 3Y 5Y 7Y 10Y 15Y 20Y	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	\$0	\$0	\$0	\$0	\$0	\$0
NR Loan CDS Total 1M 3M 6M 9M 1Y 2Y 3Y 5Y 7Y 10Y	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$	\$0	\$0	\$0	\$0	\$0	\$0

rading, PE & Other Fair Value Asset: orporate Credit-Advanced Economic TRDH347 Effective Date: Submission Date:

					Profit/(Lo:	ss) in \$K from	an Absolute W	/idening in Spr	eads (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			l						П
AA		\$0	\$0									<u> </u>
A		\$0	\$0									
BBB		\$0	\$0									
BB		\$0	\$0									
В		\$0	\$0									
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NR	-	\$0	\$0									╁
Single Name CDS Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
1M	ΨŪ	\$0	\$0	70	30	70	70	70	Ç	ÇÜ	70	ΨŪ
3M		\$0	\$0									
6M	-	\$0	\$0 \$0		1		 					
9M	-	\$0 \$0	\$0 \$0		1		t					\vdash
1Y	-	\$0 \$0	\$0 \$0		1		 					\vdash
2Y	-	\$0	\$0 \$0									
3Y	-	\$0 \$0	\$0 \$0									
5Y	-	\$0	\$0 \$0									
7Y	-	\$0 \$0	\$0 \$0				-					
10Y	-											
15Y	-	\$0 \$0	\$0 \$0									
20Y	-	\$0	\$0 \$0									
30Y	-	\$0 \$0	\$0 \$0									
Single Name CDS Total	\$0	\$ 0	\$ 0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Single Name CD3 Total	JU	γU	ĢŪ	ΨŪ	30	ŞÜ	30	ŞŪ	30	30	γU	30
Loan CDS												
AAA		\$0	\$0									
AA		\$0	\$0									
A		\$0	\$0									
BBB		\$0	\$0									
BB		\$0	\$0									
В		\$0	\$0									
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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		1							
10Y		\$0	\$0									
15Y		\$0	\$0		1							
20Y		\$0	\$0				1					
30Y		\$0	\$0				1					
Loan CDS Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

Corporate Credit-Advanced Economies

CTRDH347

						CS01(\$K/+1 b	p spread wide	ning)					Profit/(Loss) in SK fro	m a Relative (%) Widening in	Spreads		
						CTRE	OH119	····ъ					,	2000) φ.τ σ	CTRDH		- оргсии		
Asset category CTRDH110 Rating CTRDH111		Notional								Other									
Maturity CTRDH112	MV* (\$MM)	(\$MM)	Total	CAD	CHF	EUR	GBP	JPY	USD	Currencies		0%	50%	100%	200%	300%	400%	500%	
Covered Bonds	. ,	,				1	1					-,-					10071	22272	
AAA			\$0									\$0							1
AA			\$0									\$0							
A			\$0									\$0							
BBB			\$0									\$0							+
BB			\$0									\$0							_
В			\$0									\$0							_
<b: defaulted<="" td=""><td></td><td></td><td>\$0</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>ΨŪ</td><td><u> </u></td><td></td><td>I.</td><td><u> </u></td><td></td><td></td><td></td></b:>			\$0									ΨŪ	<u> </u>		I.	<u> </u>			
<b: defaulted<="" not="" td=""><td></td><td></td><td>\$0</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>\$0</td><td></td><td></td><td></td><td>1</td><td>1</td><td></td><td></td></b:>			\$0									\$0				1	1		
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NR			\$0								-	\$0				1			
Covered Bonds Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0		\$0	\$0	\$0	\$0	\$0	\$0	\$0
1M	30	30	\$0	30	30	ŞÜ	JU JU	30	ŞŪ	30	70	\$0	JU	, JU	, JU	30	30	30	70
3M			\$0								-	\$0							+
6M			\$0									\$0							_
9M			\$0									\$0							+
1Y			\$0 \$0								-	\$0				1			
2Y			\$0								-	\$0				1			
3Y			\$0								-	\$0				1			
5Y			\$0 \$0								-	\$0							-
7Y			\$0								-	\$0				1			
10Y			\$0 \$0								-	\$0 \$0							-
15Y			\$0 \$0									\$0 \$0				-			
20Y			\$0 \$0									\$0 \$0				-			
30Y					-													-	
Covered Bonds Total	\$0	\$0	\$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Covered Bollus Total	30	30	30	30	30	30	30	30	30	30	ŞU	ŞŪ	30	30	30	30	30	30	ŞŪ
Indices																			
CDX IG (Series 9)			\$0									\$0							
CDX IG (On the run)			\$0									\$0							_
CDX IG (Off the run) CDX IG (Other Series)			\$0								-	\$0				1			
CDX HY			\$0									\$0							_
CDX Other			\$0									\$0							_
iTraxx Main			\$0 \$0								-	\$0				1			
iTraxx XO			\$0									\$0							+
iTraxx Other			\$0 \$0		-							\$0						-	
Loan Indices			\$0								-	\$0				1			
Indices Total	\$0	\$0	\$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0		\$0	\$0	\$0	\$0	\$0	\$0	\$0
1M	30	30	\$0	30	30	30	30	ŞÜ	30	30	ŞU	\$0	30	30	30	30	30	ŞŪ	ŞŪ
3M			\$0 \$0		-					+	-	\$0 \$0				+			-
6M			\$0 \$0		 					+	-	_				+			
					-					+	-	\$0				+			-
9M 1Y			\$0 \$0							+	-	\$0 \$0				+			-
					-					+	-					1			
2Y			\$0	-	 					+	-	\$0				_		-	
3Y			\$0		-					+	-	\$0				1			
5Y 7Y			\$0		1	1	1			+	<u> </u>	\$0		1	1	+		-	-
77			\$0								<u> </u>	\$0				1			
		1	\$0	1	1	1						\$0				1			_
10Y																			
10Y 15Y			\$0							ļ		\$0							
10Y 15Y 20Y			\$0 \$0									\$0							
10Y 15Y	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

rading, PE & Other Fair Value Asset: orporate Credit-Advanced Economic TRDH347 Effective Date: Submission Date:

					Profit/(Lo	ss) in \$K from	an Absolute W	idening in Spr	eads (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									
В		\$0	\$0									
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<b: default="" status="" td="" unknown<=""><td></td><td>\$0</td><td>\$0</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></b:>		\$0	\$0									
NR		\$0	\$0									
Covered Bonds Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
1M	7.	\$0	\$0	7-	7-	7-	**	7-	7-	7-	7-	7.
3M		\$0	\$0									
6M		\$0	\$0									
9M		\$0	\$0									1
1Y		\$0	\$0									1
2Y		\$0	\$0									
3Y	_	\$0	\$0									
5Y		\$0	\$0 \$0									
7Y		\$0	\$0 \$0									-
10Y		\$0 \$0	\$0 \$0									
												-
15Y		\$0	\$0									
20Y		\$0	\$0									1
30Y	4.0	\$0	\$0	4.5	4.0	4-	4.5	4.5	4.5	4.5	4.5	4-
Covered Bonds Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Indices CDX IG (Series 9)		ćo	ćo		1		T		T	ı	ı	1
	_	\$0	\$0									1
CDX IG (On the run)		\$0	\$0									1
CDX IG (Other Series)		\$0	\$0									ļ
CDX HY		\$0	\$0									ļ
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	1	\$0	\$0				Ì					1
10Y		\$0	\$0									1
15Y	-	\$0	\$0				1					
20Y	_	\$0	\$0									1
30Y	-	\$0	\$0									1
Indices Total	\$0	\$ 0	\$ 0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
muices Itital	ŞŪ	ŞU	ŞU	ŞŪ	30	ŞÜ	ŞÜ	ŞÜ	ŞŪ	ŞŪ	ŞŪ	ЭŪ

Corporate Credit-Advanced Economies

CTRDH347

						CS01(\$K/+1 b	p spread wide	ning)					Profit/(Loss) in \$K fro	m a Relative (%) Widening in	Spreads		
							DH119								CTRDH:		•		
Asset category CTRDH110 Rating CTRDH111		Notional								Other									
Maturity CTRDH112	MV* (\$MM)	(\$MM)	Total	CAD	CHF	EUR	GBP	JPY	USD	Currencies		0%	50%	100%	200%	300%	400%	500%	
ndex 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								Ш	\$0							
iTraxx Main			\$0								ш	\$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	
1M			\$0								Ш	\$0							
3M			\$0									\$0							
6M			\$0									\$0							
9M			\$0									\$0							
1Y			\$0									\$0							
2Y			\$0									\$0							
3Y			\$0								Ш	\$0							
5Y			\$0									\$0							
7 Y			\$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	\$n	\$0	\$0	\$0	\$0	\$0	\$0	
									7.	ŞU	ŞU	γU		Ţ.	70	Ÿ0	Ţ.	7.	
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Index Options CDX IG (Series 9)			\$0							30		\$0	·	70	70	70	70		
CDX IG (Series 9) CDX IG (On the run)			\$0							30		\$0 \$0		, v	70	70			
CDX IG (Series 9) CDX IG (On the run) CDX IG (Other Series)			\$0 \$0							30		\$0 \$0 \$0				70			
CDX IG (Series 9) CDX IG (On the run) CDX IG (Other Series) CDX HY			\$0 \$0 \$0							30		\$0 \$0 \$0 \$0 \$0				70			
CDX IG (Series 9) CDX IG (On the run) CDX IG (Other Series)			\$0 \$0 \$0 \$0							70		\$0				70			
CDX IG (Series 9) CDX IG (On the run) CDX IG (Other Series) CDX HY CDX Other iTraxx Main			\$0 \$0 \$0 \$0 \$0							70		\$0				70			
CDX IG (Series 9) CDX IG (On the run) CDX IG (Other Series) CDX HY CDX Other iTraxx Main iTraxx XO			\$0 \$0 \$0 \$0 \$0 \$0									\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0				, , , , , , , , , , , , , , , , , , ,			
CDX IG (Series 9) CDX IG (On the run) CDX IG (Other Series) CDX HY CDX Other iTraxx Main			\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0									\$0							
CDX IG (Series 9) CDX IG (On the run) CDX IG (Other Series) CDX HY CDX Other iTraxx Main iTraxx XO			\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0									\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0							
CDX IG (Series 9) CDX IG (On the run) CDX IG (Other Series) CDX HY CDX Other iTraxx Main iTraxx XO iTraxx Other	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0		\$0	\$0	\$0	\$0	\$0	\$0	\$0	
CDX IG (Series 9) CDX IG (On the run) CDX IG (Other Series) CDX HY CDX Other iTraxx Main iTraxx XO iTraxx Other Loan Indices Index Options Total	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$			\$0	\$0				\$0	\$0							
CDX IG (Series 9) CDX IG (On the run) CDX IG (Other Series) CDX HY CDX Other iTraxx Main iTraxx XO iTraxx Other Loan Indices Index Options Total	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0			\$0	\$0				\$0	\$0							
CDX IG (Series 9) CDX IG (On the run) CDX IG (Other Series) CDX HY CDX Other iTraxx Main iTraxx XO iTraxx Other Loan Indices Index Options Total 1M 3M 6M	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$			\$0	\$0				\$0	\$0							
CDX IG (Series 9) CDX IG (On the run) CDX IG (Other Series) CDX HY CDX Other iTraxx Main iTraxx XO iTraxx Other Loan Indices Index Options Total 1M 3M	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$			\$0	\$0				\$0	\$0							
CDX IG (Series 9) CDX IG (On the run) CDX IG (Other Series) CDX HY CDX Other ITraxx Main ITraxx XO ITraxx Other Loan Indices Index Options Total 1M 3M 6M 9M 1Y	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$			\$0	\$0				\$0	\$0							
CDX IG (Series 9) CDX IG (On the run) CDX IG (Other Series) CDX HY CDX Other ITraxx Main ITraxx XO ITraxx Other Loan Indices Index Options Total 1M 3M 6M 9M 1Y 2Y	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$			\$0	\$0				\$0	\$0							
CDX IG (Series 9) CDX IG (On the run) CDX IG (Other Series) CDX HY CDX Other ITraxx Main ITraxx CO ITraxx Other Loan Indices Index Options Total 1M 3M 6M 9M 1Y	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$			\$0	\$0				\$0	\$0							
CDX IG (Series 9) CDX IG (On the run) CDX IG (Other Series) CDX HY CDX Other ITraxx Main ITraxx XO ITraxx Other Loan Indices Index Options Total 1M 3M 6M 9M 1Y 2Y	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$			\$0	\$0				\$0	\$0							
CDX IG (Series 9) CDX IG (On the run) CDX IG (Other Series) CDX HY CDX Other iTraxx Main iTraxx XO iTraxx Other Loan Indices Index Options Total 1M 3M 6M 9M 1Y 2Y 3Y	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$			\$0	\$0				\$0	\$0							
CDX IG (Series 9) CDX IG (On the run) CDX IG (Other Series) CDX HY CDX Other iTraxx Main iTraxx XO iTraxx Other Loan Indices Index Options Total 3M 6M 9M 1Y 2Y 3Y 5Y	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$			\$0	\$0				\$0	\$0							
CDX IG (Series 9) CDX IG (On the run) CDX IG (Other Series) CDX HY CDX Other ITraxx Main ITraxx AO ITraxx Other Loan Indices Index Options Total 1M 3M 6M 9M 1Y 2Y 3Y 5Y 7Y	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$			\$0	\$0				\$0	\$0							
CDX IG (Series 9) CDX IG (On the run) CDX IG (Other Series) CDX HY CDX Other iTraxx Main iTraxx XO iTraxx Other Loan Indices Index Options Total 1M 3M 6M 9M 1Y 2Y 3Y 5Y 7Y 10Y	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$			\$0	\$0				50	\$0							
CDX IG (Series 9) CDX IG (On the run) CDX IG (Other Series) CDX HY CDX Other iTraxx Main iTraxx Other Loan Indices Index Options Total 1M 3M 6M 9M 1Y 2Y 3Y 5Y 7Y 10Y	\$0	\$0	\$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$			\$0	\$0				50	\$0							

rading, PE & Other Fair Value Asset: orporate Credit-Advanced Economic TRDH347 Effective Date: Submission Date:

Asset category CTROH110 Rating CTROH111 Rating CTROH111 Rating CTROH111 Rating CTROH112 Rating CTROH112 Rating CTROH112 Rating CTROH112 Rating CTROH112 Rating CTROH116 Rating CTROH116 Rating CTROH116 Rating CTROH117 Rating CTROH116 Ra						Profit/(Lo	ss) in \$K from	an Absolute W	/idening in Spr	eads (bps)			
Rating CTROH111 Index Tranches CDX (G (Series 9) CDX (G (On the run) CDX (G (Series 9) CDX (G (On the run) CDX (G (Series 9) CDX (G (On the run) CDX (G (Chers or run								CTRDH116					
Maturity (TRDH112 10 bps +1 bp +50 bps +100 bps +500 bps +1000 bps +1500 bps +3000 b													
Index Tranches CDX (G (Other Fun) SD SD SD CDX (G (Other Fun) CDX (G (Other Fun) SD SD SD SD SD CDX (G (Other Fun) SD SD SD SD SD CDX (G (Other Fun) SD SD SD SD SD CDX (G (Other Fun) SD SD SD SD SD CDX (G (Other Fun) SD SD SD SD SD CDX (G (Other Fun) SD SD SD SD SD CDX (G (Other Fun) SD SD SD SD SD CDX (G (Other Fun) SD SD SD SD SD CDX (G (Other Fun) SD SD SD SD SD CDX (G (Other Fun) SD SD SD SD SD													
SO SO SO SO SO SO SO SO		0 bps	0 bps	+1 bp	+50 bps	+100 bps	+500 bps	+1000 bps	+1500 bps	+2000 bps	+3000 bps	+4000 bps	
DEX GO ther Fun CDX GO (Other Fun CDX GO (Other Series)	hes												
DX (G (Other Series) CDX (HY CDX Other S0 S0 S0 S0 S0 S0 S0 S	ries 9)	\$0	\$0	\$0									
CDX HY CDX	n the run)	\$0	\$0	\$0									
DOX Other Titrax Main Ti	ther Series)	\$0	\$0	\$0									
		\$0	\$0	\$0									Ī
ITrax XO		\$0	\$0	\$0									
Trax Other Con Indices So So So So So So So S	n	\$0	\$0	\$0									
Loan Indices So So So So So So So S		\$0	\$0	\$0									
Index Tranches Total	er												
Index Tranches Total	es	\$0	\$0	\$0									1
SO SO SO SO SO SO SO SO	nches Total \$0	so	so so		\$0	\$0	\$0	\$0	\$0	ŚO	\$0	\$0	\$0
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10Y													+
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CDX IG (On the run) \$0 <td></td> <td>\$0</td> <td>\$0</td> <td>\$0</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>T</td>		\$0	\$0	\$0									T
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6M													4
9M													
1Y	6M												
2Y	9M	\$0	\$0	\$0									
3Y	1Y	\$0	\$0	\$0									
5Y	2Y	\$0	\$0	\$0									
7Y	3Y	\$0	\$0	\$0	_	_		_					
7Y	5Y	\$0	\$0	\$0									
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15Y \$0 \$0		_						1				1	T
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Corporate Credit-Advanced Economies

CTRDH347

						CS01(\$K/+1 b	p spread wide	ning)					Profit/(Loss) in \$K fro	m a Relative (%) Widening ir	Spreads		
						CTRE	H119								CTRDH:	115			
Asset category CTRDH110																			
Rating CTRDH111		Notional								Other									
Maturity CTRDH112	MV* (\$MM)	(\$MM)	Total	CAD	CHF	EUR	GBP	JPY	USD	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							
В			\$0									\$0							
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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							
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30Y			\$0									\$0							1
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 Asset: orporate Credit-Advanced Economic TRDH347

Other / Unspecified Total

Effective Date:	
Submission Date:	

					Drofit //Lo	cc) in ¢V from	an Abcoluto M	/idening in Spr	oads (bas)			
					FIUIIL/(LO	ssj ili şk irom	CTRDH116	riueillig in Spr	eaus (ups)			
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									
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BBB		\$0	\$0									
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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									
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3Y		\$0	\$0									
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15Y		\$0	\$0									
20Y		\$0	\$0									
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Corporate Credit-Emerging Markets CTRDH347

							Profit/	(Loss) in \$K fro	m a Relative (%	%) Widening in	Spreads		
									CTRDH:	115			
Asset category CTRDH110			CS01										
Rating CTRDH111		Notional	(\$K/+1 bp spread										
Maturity CTRDH112	MV* (\$MM)	(\$MM)	widening)		0%	6	50%	100%	200%	300%	400%	500%	
Bonds	CTRDH117	CTRDH120	CTRDH119	_					CTRDH:	113			
AAA					\$0)							
AA					\$0)							
A					\$0)							
BBB					\$0)							
ВВ					\$0)							
В					\$0)							
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NR					\$0)							
Bonds Total	\$0	\$0	\$0	Ş	\$0 \$0)	\$0	\$0	\$0	\$0	\$0	\$0	\$0
1M					\$0)							
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Bonds Total	\$0	\$0	\$0	\$	\$0 \$0)	\$0	\$0	\$0	\$0	\$0	\$0	\$0

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orporate Credit-Emerging Markets TRDH347

Effective Date:	
Submission Date:	

				Profit/(Lo	oss) in \$K from	an Absolute W	/idening in Spro	eads (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									
Α		\$0	\$0									
BBB		\$0	\$0									
ВВ		\$0	\$0									
В		\$0	\$0									
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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									
9М		\$0	\$0									
1Y		\$0	\$0									
2Y		\$0	\$0									
3Y		\$0	\$0									
5Y		\$0	\$0									
7 Y		\$0	\$0									
10Y		\$0	\$0									
15Y		\$0	\$0									<u> </u>
20Y		\$0	\$0								<u> </u>	<u> </u>
30Y		\$0	\$0									
Bonds Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

Corporate Credit-Emerging Markets CTRDH347

						Profit/	(Loss) in \$K fro			Spreads		
								CTRDH1	115			
Asset category CTRDH110			CS01									
Rating CTRDH111		Notional	(\$K/+1 bp spread									
Maturity CTRDH112	MV* (\$MM)	(\$MM)	widening)		0%	50%	100%	200%	300%	400%	500%	
Loans												
AAA					\$0							
AA					\$0							
Α					\$0							
BBB					\$0							
BB					\$0							
В					\$0							
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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							
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3Y					\$0							
5Y					\$0							
7Y					\$0							
10Y					\$0	_						
15Y					\$0							
20Y					\$0							
30Y					\$0							
Loans Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

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orporate Credit-Emerging Markets TRDH347

Effective Date:	
Submission Date:	

	Profit/(Loss) in \$K from an Absolute Widening in Spreads (bps)											
		CTRDH116										
Asset category CTRDH110												
Rating CTRDH111												
Maturity CTRDH112		0 bps	+1 bp	+50 bps	+100 bps	+500 bps	+1000 bps	+1500 bps	+2000 bps	+3000 bps	+4000 bps	
Loans												
AAA		\$0	\$0									
AA		\$0	\$0									
A		\$0	\$0									
BBB		\$0	\$0									
ВВ		\$0	\$0									
В		\$0	\$0									
<b: defaulted<="" td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></b:>												
<b: defaulted<="" not="" td=""><td></td><td>\$0</td><td>\$0</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></b:>		\$0	\$0									
<b: default="" status="" td="" unknown<=""><td></td><td>\$0</td><td>\$0</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></b:>		\$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									
7 Y		\$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

Corporate Credit-Emerging Markets CTRDH347

				Profit/(Loss) in \$K from a Relative (%) Widening in Spreads CTRDH115								
Asset category CTRDH110			CS01									
Rating CTRDH111		Notional	(\$K/+1 bp spread									
Maturity CTRDH112	MV* (\$MM)	(\$MM)	widening)		0%	50%	100%	200%	300%	400%	500%	
Single Name CDS												
AAA					\$0							
AA					\$0							
Α					\$0							
BBB					\$0							
BB					\$0							
В					\$0							
<b: defaulted<="" td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></b:>												
<b: defaulted<="" not="" td=""><td></td><td></td><td></td><td></td><td>\$0</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></b:>					\$0							
<b: default="" status="" td="" unknown<=""><td></td><td></td><td></td><td></td><td>\$0</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></b:>					\$0							
NR					\$0							
Single Name CDS Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
1M					\$0							
3M					\$0							
6M					\$0							
9M					\$0							
1Y					\$0							
2Y					\$0							
3Y					\$0							
5Y					\$0							
7Y					\$0							
10Y					\$0							
15Y					\$0	_						
20Y					\$0							
30Y					\$0							
Single Name CDS Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

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orporate Credit-Emerging Markets TRDH347

Effective Date:	
Submission Date:	

	Profit/(Loss) in \$K from an Absolute Widening in Spreads (bps)											
	CTRDH116											
Asset category CTRDH110												
Rating CTRDH111												
Maturity CTRDH112		0 bps	+1 bp	+50 bps	+100 bps	+500 bps	+1000 bps	+1500 bps	+2000 bps	+3000 bps	+4000 bps	
Single Name CDS												
AAA		\$0	\$0									
AA		\$0	\$0									
Α		\$0	\$0									
BBB		\$0	\$0									
BB		\$0	\$0									
В		\$0	\$0									
<b: defaulted<="" td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></b:>												
<b: defaulted<="" not="" td=""><td></td><td>\$0</td><td>\$0</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></b:>		\$0	\$0									
<b: default="" status="" td="" unknown<=""><td></td><td>\$0</td><td>\$0</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></b:>		\$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

Corporate Credit-Emerging Markets CTRDH347

				Profit/(Loss) in \$K from a Relative (%) Widening in Spreads								
								CTRDH1	L15			
Asset category CTRDH110			CS01									
Rating CTRDH111		Notional	(\$K/+1 bp spread									
Maturity CTRDH112	MV* (\$MM)	(\$MM)	widening)		0%	50%	100%	200%	300%	400%	500%	
Loan CDS												
AAA					\$0							
AA					\$0							
A					\$0							
BBB					\$0							
ВВ					\$0							
В					\$0							
<b: defaulted<="" td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></b:>												
<b: defaulted<="" not="" td=""><td></td><td></td><td></td><td></td><td>\$0</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></b:>					\$0							
<b: default="" status="" td="" unknown<=""><td></td><td></td><td></td><td></td><td>\$0</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></b:>					\$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							
7 Y					\$0							
10Y					\$0							
15Y					\$0							
20Y					\$0							
30Y					\$0							
Loan CDS Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

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orporate Credit-Emerging Markets TRDH347

Effective Date:	
Submission Date:	

				Profit/(Lo	oss) in \$K from	an Absolute W	idening in Spre	eads (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									
ВВ		\$0	\$0									
В		\$0	\$0									
<b: defaulted<="" td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></b:>												
<b: defaulted<="" not="" td=""><td></td><td>\$0</td><td>\$0</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></b:>		\$0	\$0									
<b: default="" status="" td="" unknown<=""><td></td><td>\$0</td><td>\$0</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>Ī</td></b:>		\$0	\$0									Ī
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									
9М		\$0	\$0									
1Y		\$0	\$0									
2Y		\$0	\$0									
3 Y		\$0	\$0									
5Y		\$0	\$0									
7 Y		\$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

Corporate Credit-Emerging Markets CTRDH347

				Profit/(Loss) in \$K from a Relative (%) Widening in Spreads								
								CTRDH:	115			
Asset category CTRDH110			CS01									
Rating CTRDH111		Notional	(\$K/+1 bp spread									
Maturity CTRDH112	MV* (\$MM)	(\$MM)	widening)		0%	50%	100%	200%	300%	400%	500%	
Covered Bonds												
AAA					\$0							
AA					\$0							
Α					\$0							
BBB					\$0							
ВВ					\$0							
В					\$0							
<b: defaulted<="" td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></b:>												
<b: defaulted<="" not="" td=""><td></td><td></td><td></td><td></td><td>\$0</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></b:>					\$0							
<b: default="" status="" td="" unknown<=""><td></td><td></td><td></td><td></td><td>\$0</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></b:>					\$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

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orporate Credit-Emerging Markets TRDH347

Effective Date:	
Submission Date:	

		Profit/(Loss) in \$K from an Absolute Widening in Spreads (bps)										
					•		CTRDH116					
Asset category CTRDH110												
Rating CTRDH111												
Maturity CTRDH112		0 bps	+1 bp	+50 bps	+100 bps	+500 bps	+1000 bps	+1500 bps	+2000 bps	+3000 bps	+4000 bps	
Covered Bonds												•
AAA		\$0	\$0									
AA		\$0	\$0									
A		\$0	\$0									
BBB		\$0	\$0									
ВВ		\$0	\$0									
В		\$0	\$0									
<b: defaulted<="" td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></b:>												
<b: defaulted<="" not="" td=""><td></td><td>\$0</td><td>\$0</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></b:>		\$0	\$0									
<b: default="" status="" td="" unknown<=""><td></td><td>\$0</td><td>\$0</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></b:>		\$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									
1 Y		\$0	\$0									
2Y		\$0	\$0									
3 Y		\$0	\$0									
5Y		\$0	\$0									
7 Y		\$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

Corporate Credit-Emerging Markets CTRDH347

				Profit/(Loss) in \$K from a Relative (%) Widening in Spreads									
								CTRDH:	115				
Asset category CTRDH110			CS01										
Rating CTRDH111		Notional	(\$K/+1 bp spread										
Maturity CTRDH112	MV* (\$MM)	(\$MM)	widening)		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								
7 Y					\$0								
10Y					\$0								
15Y					\$0								
20Y					\$0								
30Y					\$0								
Indices Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	

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orporate Credit-Emerging Markets TRDH347

Effective Date:	
Submission Date:	

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

Corporate Credit-Emerging Markets CTRDH347

				Profit/(Loss) in \$K from a Relative (%) Widening in Spreads								
								CTRDH:	115			
Asset category CTRDH110			CS01									
Rating CTRDH111		Notional	(\$K/+1 bp spread									
Maturity CTRDH112	MV* (\$MM)	(\$MM)	widening)		0%	50%	100%	200%	300%	400%	500%	
Index Tranches												
CDX EM					\$0							
CDX Latam Corp					\$0							
CDX Other					\$0							
iTraxx Asia IG					\$0							
iTraxx Asia HY					\$0							
iTraxx CEEMEA Corp					\$0							
iTraxx Other					\$0							
Loan Indices					\$0							
Index Tranches Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
1M					\$0							
3M					\$0							
6M					\$0							
9M					\$0							
1Y					\$0							
2 Y					\$0							
3Y					\$0							
5Y					\$0							
7 Y					\$0							
10Y					\$0							
15Y					\$0							
20Y					\$0							
30Y					\$0							
Index Tranches Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

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orporate Credit-Emerging Markets TRDH347

ffective Date:	
Submission Date:	

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

Corporate Credit-Emerging Markets CTRDH347

				Profit/(Loss) in \$K from a Relative (%) Widening in Spreads									
								CTRDH:	115				
Asset category CTRDH110			CS01										
Rating CTRDH111		Notional	(\$K/+1 bp spread										
Maturity CTRDH112	MV* (\$MM)	(\$MM)	widening)		0%	50%	100%	200%	300%	400%	500%		
Index Options													
CDX EM					\$0								
CDX Latam Corp					\$0								
CDX Other					\$0								
iTraxx Asia IG					\$0								
iTraxx Asia HY					\$0								
iTraxx CEEMEA Corp					\$0								
iTraxx Other					\$0								
Loan Indices					\$0								
Index Options Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	
1M					\$0								
3M					\$0								
6M					\$0								
9M					\$0								
1Y					\$0								
2Y					\$0								
3Y					\$0								
5Y					\$0								
7 Y					\$0								
10Y					\$0								
15Y					\$0								
20Y					\$0								
30Y					\$0								
Index Options Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	

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orporate Credit-Emerging Markets TRDH347

Effective Date:	
Submission Date:	

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

Corporate Credit-Emerging Markets CTRDH347

				Profit/(Loss) in \$K from a Relative (%) Widening in Spreads										
								CTRDH:	115					
Asset category CTRDH110			CS01											
Rating CTRDH111		Notional	(\$K/+1 bp spread											
Maturity CTRDH112	MV* (\$MM)	(\$MM)	widening)		0%	50%	100%	200%	300%	400%	500%			
Other / Unspecified														
AAA					\$0									
AA					\$0									
Α					\$0									
BBB					\$0									
BB					\$0									
В					\$0									
<b: defaulted<="" td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></b:>														
<b: defaulted<="" not="" td=""><td></td><td></td><td></td><td></td><td>\$0</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></b:>					\$0									
<b: default="" status="" td="" unknown<=""><td></td><td></td><td></td><td></td><td>\$0</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></b:>					\$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!

orporate Credit-Emerging Markets TRDH347

Effective Date:	
Submission Date:	

				Profit/(Lo	oss) in \$K from	an Absolute W	idening in Spre	eads (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									
ВВ		\$0	\$0									
В		\$0	\$0									
<b: defaulted<="" td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></b:>												
<b: defaulted<="" not="" td=""><td></td><td>\$0</td><td>\$0</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></b:>		\$0	\$0									
<b: default="" status="" td="" unknown<=""><td></td><td>\$0</td><td>\$0</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></b:>		\$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									
9М		\$0	\$0									
1Y		\$0	\$0									
2Y		\$0	\$0									
3Y		\$0	\$0									
5Y		\$0	\$0									
7 Y		\$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

								Profit/	(Loss) in \$K fro	m a Relative (%) Widening in	Spreads		
	(A)	(B)	(C)	(D)						CTRDH1	30			
		Notional		Notional	CS01 (\$K/+1 bp spread									
	MV* (\$MM)	(\$MM)	MV* (\$MM)	(\$MM)	widening)		0%	50%	100%	200%	300%	400%	500%	
CTRDH122	CTRDH123	CTRDH124	CTRDH125	CTRDH126	CTRDH127	_			1	CTRDH1	28	T		_
Australia							\$0							╀
Austria							\$0							╀
Belgium							\$0							┸
Canada							\$0							Ļ
Cyprus							\$0							L
Denmark							\$0							
Estonia							\$0							
Finland							\$0							
France							\$0							
Germany							\$0							
Greece							\$0							Ī
Ireland							\$0							Ī
Italy							\$0							Ī
Japan							\$0							Г
Malta							\$0							T
Netherlands							\$0							T
New Zealand							\$0							T
Norway							\$0							T
Portugal							\$0							T
Slovakia							\$0							T
Slovenia							\$0							T
Spain							\$0							T
Sweden							\$0							T
Switzerland							\$0							t
United Kingdom							\$0							t
United States							\$0							t
Other							\$0							t
Total Advanced Economies	\$0	\$0	\$0	\$0	\$0	\$0		\$0	\$0	\$0	\$0	\$0	\$0	Ş

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overeign Credit

Effective Date: Submission Date:

				D (1) (1)) : du c							
				Profit/(Lo	ss) in \$K from		CTRDH131	eads (bps)				
					I		CIKDH131					
		0 bps	+1 bp	+50 bps	+100 bps	+500 bps	+1000 bps	+1500 bps	+2000 bps	+3000 bps	+4000 bps	
CTRDH122		o nha	+1 ph	+30 bps	+100 ph2		CTRDH129	+1300 bps	+2000 bps	+3000 bps	+4000 bps	
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

								- 6:1		- 1 -1 -1				
	(A)	(B)	(C)	(D)				Profit/	(Loss) in \$K fro	m a Relative (% CTRDH1		Spreads		
	(A)	(B)	1 (c)	(0)	0004					CIRDII	.30			
		Notional		Notional	CS01 (\$K/+1 bp spread									
	MV* (\$MM)		MV* (\$MM)	(\$MM)	widening)		0%	50%	100%	200%	300%	400%	500%	
CTRDH122	CTRDH123	CTRDH124	CTRDH125	CTRDH126	CTRDH127		0/0	3070	100/0	CTRDH1		40070	30070	
	011121120	0111211	0111211223	0111211220	0					01112112	.20			
Bulgaria							\$0							
Croatia							\$0							
Czech Republic							\$0							
Hungary							\$0							
Iceland							\$0							
Latvia							\$0							
Lithuania							\$0							
Poland		1	1				\$0		1					
Romania		1	1	1			\$0		1	1	1	1	1	
Russia			1				\$0							_
Ukraine			1				\$0							_
Other			+				\$0						-	\vdash
Emerging Europe	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
e.88 _m.ebc	Ψ.	40	70	70	ų.	40	70	70	7.0	7.0	70	7.0		ŢŪ
Argentina	7		1				\$0							
Brazil							\$0							
Chile							\$0							
Colombia			1				\$0							
Mexico							\$0							
Panama							\$0							
Peru			1				\$0							
Venezuela		1	1				\$0							
Other		1	1				\$0							
Latin America & Caribbean	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
	γo	70	Ţ	70	V	70	70	70	70	70	, , , , , , , , , , , , , , , , , , , 	70	Ψ.	ŢŪ
China	1		1				\$0							
Hong Kong							\$0							
India			1				\$0							
Indonesia			1				\$0							
Kazakhstan			1				\$0							
Malaysia			1				\$0							
Philippines		1	1				\$0		1	İ		İ		
Singapore		1	1				\$0		1					
South Korea		1	1	1			\$0		1	1	1	1	1	
Taiwan		†	1				\$0		1					
Thailand		+	1			-	\$0		<u> </u>					
Vietnam		+	1		+	-	\$0	—	+					
Other		+	1		+	-	\$0	—	+					\vdash
Asia Ex-Japan	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
ASIG EX-Jupuii	70	γu	Ÿ.	γU	70	70	70	γU	γŪ	γŪ	70	γŪ	70	70

rading, PE & Other Fair Value As

overeign Credit

Effective Date: Submission Date:

				Profit/(Lo	ss) in \$K from	an Absolute W	/idening in Spre	eads (bps)				
				- 7(=-			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		<u> </u>	<u> </u>	<u> </u>		<u> </u>		<u></u>	<u>ا</u>
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									1
Philippines		\$0	\$0									
Singapore		\$0	\$0									1
South Korea		\$0	\$0									1
Taiwan		\$0	\$0									1
Thailand		\$0	\$0									
		\$0	\$0									
Vietnam												+
Vietnam Other		\$0	\$0									

Sovereign Credit

								Profit/	(Loss) in \$K fror	n a Relative (%) Widening in	Spreads		
	(A)	(B)	(C)	(D)						CTRDH1	30			
	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					CTRDH1	28			
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
		1		1	1	_			1	1	1	1		
Nigeria							\$0							
South Africa							\$0							
Other	4.5	4-	4-	4-	4.5	4.0	\$0	4.5	4-	4-	4-	4-	4.5	
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:

				D., - fit // 1	\ : ć \/ f	411-4-14	fiele education Com	l - (l)				
				Profit/(Lo	oss) in \$K from	an Absolute W	CTRDH131	eads (bps)				
				I		1	CINDUISI					_
		0 bps	+1 bp	+50 bps	+100 bps	+500 bps	+1000 bps	+1500 bps	+2000 bps	+3000 bps	+4000 bps	
CTRDH122		0 pps	11 ph	130 003	1100 003		CTRDH129	11500 bp3	12000 503	13000 bp3	14000 003	
Bahrain		\$0	\$0									T
Dubai		\$0	\$0									1
Egypt		\$0	\$0									
Israel		\$0	\$0									
Jordan		\$0	\$0									
Kuwait		\$0	\$0									
Lebanon		\$0	\$0									
Qatar		\$0	\$0									1
Saudi Arabia		\$0	\$0									
Turkey		\$0	\$0									1
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									1
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
GLOBAL TOTAL	30	9 0	ŞÜ	ΨŪ	ψŪ	9 0	ψÜ	30	ΨŪ	ΨŪ	ψU	٥٧

Effective Date:

Submission Date:

Base Correlation Sensitivities (\$K / +1% absolute shift in base correlation)						
			CTRDH134	, , , , , , , , , , , , , , , , , , , ,	2000 0011	
CDX IG						
CTRDH132	3Y	5Y	7Y	10Y	Other	Total
CTRDH133		CTRDH412				
3%						\$0
7%						\$0
10%						\$0
15%						\$0
30%						\$0
100%						\$0
Total	\$0	\$0	\$0	\$0	\$0	\$0

Pos	-:-	•	

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

Positions

	Bespoke Products Only					
	MV - longs*	MV - shorts*	Notional* -	Notional* -		
	(\$MM)	(\$MM)	longs (\$MM)	shorts (\$MM)		
CTRDH133	CTRDH144	CTRDH145	CTRDH146	CTRDH147		
quity						
Леzzanine						
uper Senior						
	\$0	\$0	\$0	\$0		

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

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

	MV - longs*	MV - shorts*	Notional* -	Notional* -
	(\$MM)	(\$MM)	longs (\$MM)	shorts (\$MM)
CTRDH133	CTRDH144	CTRDH145	CTRDH146	CTRDH147
quity				
∕lezzanine				
uper Senior				
	\$0	\$0	\$0	\$0

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

Ī	MV - longs*	MV - shorts*	Notional* -	Notional* -
	(\$MM)	(\$MM)	longs (\$MM)	shorts (\$MM)
Ì	CTRDH140	CTRDH141	CTRDH142	CTRDH143
I	\$0	\$0	\$0	\$0

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

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

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

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

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

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

	MV - longs*	MV - shorts*	Notional* -	Notional* -
	(\$MM)	(\$MM)	longs (\$MM)	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

ſ	MV - longs*	MV - shorts*	Notional* -	Notional* -
١	(\$MM)	(\$MM)	longs (\$MM)	shorts (\$MM)
Ì	CTRDH140	CTRDH141	CTRDH142	CTRDH143
ĺ				
Ī				
ſ				
ĺ	\$0	\$0	\$0	\$0

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

	14\/ lange*	MV - shorts*	Notional* -	Notional* -
	MV - longs*	INIA - ZUOLIZ.	MOTIONAL -	
	(\$MM)	(\$MM)	longs (\$MM)	shorts (\$MM)
CTRDH133	CTRDH144	CTRDH145	CTRDH146	CTRDH147
Equity				
Mezzanine				
Super Senior				
	\$0	\$0	\$0	\$0

IDR-Corporate Credit

Table A CTRDH148

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

Corporate Credit-Advanced Economies

Corporate Credit-Emerging Markets

Rating CTRDH150

CTRDH149

Rating CIRDH150	CIRDH149					
	MV -	MV -		Notional* -	Notional* -	
	longs*	shorts*	MV - net*	longs	shorts	Notional -
Single name Products	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	net (\$MM)
	CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156
AAA			\$0			\$0
AA			\$0			\$0
A			\$0			\$0
BBB			\$0			\$0
BB			\$0			\$0
В			\$0			\$0
<b: defaulted<="" td=""><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td></b:>			\$0			\$0
<b: defaulted<="" not="" td=""><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td></b:>			\$0			\$0
<b: default="" status="" td="" unknown<=""><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td></b:>			\$0			\$0
NR			\$0			\$0
Single Name Total	\$0	\$0	\$0	\$0	\$0	\$0

		CIND			
MV -	MV -		Notional* -	Notional* -	
longs*	shorts*	MV - net*	longs	shorts	Notional -
(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	net (\$MM)
CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
\$0	\$0	\$0	\$0	\$0	\$0

Trading, PE & Other Fair Value Assets Schedule

Firm Name

IDR-Corporate Credit

Table B

CTRDH148

Index Products: Total before decomposition into underlying single name exposures

Indices

Index Tranches

			CTRD	H149		
Index Products	MV -	MV -		Notional*	Notional*	
	longs*	shorts*	MV - net*	longs	shorts	Notional -
	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	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

MV - longs* (\$MM)	MV - shorts* (\$MM)	MV - net* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)	Notional - net (\$MM)
CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156
		\$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 As IDR-Corporate Credit Table B CTRDH148

Effective Date:	
Submission Date:	

Index Options

Bespoke CTRDH149

			CIKL	H149		
	MV -	MV -		Notional* -	Notional* -	
-	longs*	shorts*	MV - net*	longs	shorts	Notional -
1)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	net (\$MM)
	CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156
			\$0			\$0
			\$0			\$0
			\$0			\$0
			\$0			\$0
			\$0			\$0
			\$0			\$0
			\$0			\$0
	ĊΩ	ĠΩ	ĊΩ	ĊΩ	ĊΩ	ĊΩ

Ludau Buaduata	MV -	MV -		Notional*	Notional* -	
Index Products		IVIV -		ivotionai" -	Notional" -	
	longs*	shorts*	MV - net*	longs	shorts	Notional -
	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	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 Name

IDR-Corporate Credit

Table C Corporate Credit-Advanced Economies

Corporate Credit-Emerging Markets

CTRDH148 CTRDH149

CTRDH149

Other / Unspecified	MV -	MV -		Notional*	Notional* -	
•	longs*	shorts*	MV - net*	longs	shorts	Notional -
	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	net (\$MM)
	CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156
AAA			\$0			\$0
AA			\$0			\$0
A			\$0			\$0
BBB			\$0			\$0
BB			\$0			\$0
В			\$0			\$0
<b: defaulted<="" td=""><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td></b:>			\$0			\$0
<b: defaulted<="" not="" td=""><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td></b:>			\$0			\$0
<b: default="" status="" td="" unknown<=""><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td></b:>			\$0			\$0
NR			\$0			\$0
Other Total	\$0	\$0	\$0	\$0	\$0	\$0

MV -	MV -		Notional* -	Notional* -	
longs*	shorts*	MV - net*	longs	shorts	Notional -
(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	net (\$MM)
CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
\$0	\$0	\$0	\$0	\$0	\$0

Memorandum Tables

Memorandum

Table D

Single name products (bonds, loans, single name CDS) and underlying equivalent single name exposures from decomposition of all other products

Corporate Credit-Advanced Economies

Corporate Credit-Emerging Markets

CTRDH148 CTRDH149

Single name and	MV -	MV -		Notional* -	Notional* -	
decomposed/unbundled exposures	longs*	shorts*	MV - net*	longs	shorts	Notional -
	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	net (\$MM)
	CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156
AAA			\$0			\$0
AA			\$0			\$0
A			\$0			\$0
BBB			\$0			\$0
ВВ			\$0			\$0
В			\$0			\$0
<b: defaulted<="" td=""><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td></b:>			\$0			\$0
<b: defaulted<="" not="" td=""><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td></b:>			\$0			\$0
<b: default="" status="" td="" unknown<=""><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td></b:>			\$0			\$0
NR			\$0			\$0
Single Name Total	\$0	\$0	\$0	\$0	\$0	\$0

MV -	MV -		Notional* -	Notional* -	
longs*	shorts*	MV - net*	longs	shorts	Notional -
(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	net (\$MM)
CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
\$0	\$0	\$0	\$0	\$0	\$0

IDR-Corporate Credit

Memorandum

Single name products (bonds, loans, single name CDS) and underlying equivalent single name exposures from decomposition of non-tranched index products (i.e. indices and index options only)

Table E CTRDH148

Corporate Credit-Advanced Economies

Corporate Credit-Emerging Markets

CTRDH149

Single name exposures and	MV -	MV -		Notional*	Notional* -	
unbundled indices	longs*	shorts*	MV - net*	longs	shorts	Notional -
	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	net (\$MM)
	CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156
AAA			\$0			\$0
AA			\$0			\$0
A			\$0			\$0
BBB			\$0			\$0
BB			\$0			\$0
В			\$0			\$0
<b: defaulted<="" td=""><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td></b:>			\$0			\$0
<b: defaulted<="" not="" td=""><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td></b:>			\$0			\$0
<b: default="" status="" td="" unknown<=""><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td></b:>			\$0			\$0
NR			\$0			\$0
Unbundled Total	\$0	\$0	\$0	\$0	\$0	\$0

MV -	MV -		Notional* -	Notional* -	
longs*	shorts*	MV - net*	longs	shorts	Notional -
(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	net (\$MM)
CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
		\$0			\$0
\$0	\$0	\$0	\$0	\$0	\$0

Trading, PE & Other Fair Value Assets Schedule

Firm Name

IDR-Corporate Credit

Memorandum Remaining Index Products reported in Table B that were not decomposed into equivalent single name exposures (i.e. not included in Tables D or E)

Table FIndicesIndex TranchesCTRDH148CTRDH149CTRDH149

CIRDI148	CIRDH149						
Index Products that were not	MV -	MV -		Notional*	Notional*		
unbundled	longs*	shorts*	MV - net*	longs	shorts	Notional -	
	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	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	

MV -	MV -		Notional* -	Notional* -	
longs*	shorts*	MV - net*	longs	shorts	Notional -
(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	net (\$MM)
CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156
		\$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 As

IDR-Corporate Credit

Memorandum

Table FIndex OptionsCTRDH148CTRDH149

Effective Date: Submission Date:

Index Products that were not	MV -	MV -		Notional* -	Notional* -	
unbundled	longs*	shorts*	MV - net*	longs	shorts	Notional -
	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	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

	CTRDH149										
MV -	MV -		Notional* -	Notional* -							
longs*	shorts*	MV - net*	longs	shorts	Notional -						
(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	net (\$MM)						
CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156						
		\$0			\$0						
		\$0			\$0						
		\$0			\$0						
		\$0			\$0						
		\$0			\$0						
		\$0			\$0						
		\$0			\$0						
\$0	\$0	\$0	\$0	\$0	\$0						

Bespoke

Trading, PE & Other Fair Value Assets Schedule

Firm Name

IDR-Corporate Credit

Memorandum

Remaining Other Products reported in the Table C that were not decomposed into equivalent single name exposures (i.e. not included in Table D)

Table G

Corporate Credit-Advanced Economies

Corporate Credit-Emerging Markets

CTRDH148			CTRD	H149		
Other / Unspecified that were not	MV -	MV -		Notional*	Notional*	
unbundled	longs*	shorts*	MV - net*	longs	shorts	Notional -
	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	net (\$MM
	CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156
AAA			\$0			\$0
AA			\$0			\$0
A			\$0			\$0
BBB			\$0			\$0
ВВ			\$0			\$0
В			\$0			\$0
<b: defaulted<="" td=""><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td></b:>			\$0			\$0
<b: defaulted<="" not="" td=""><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td></b:>			\$0			\$0
<b: default="" status="" td="" unknown<=""><td></td><td></td><td>\$0</td><td></td><td></td><td>\$0</td></b:>			\$0			\$0
NR			\$0			\$0
Other Total	\$0	\$0	\$0	\$0	\$0	\$0

MV -	MV -		Notional* -	Notional* -	
longs*	shorts*	MV - net*	longs	shorts	Notional -
(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	net (\$MM)
CTRDH151	CTRDH152	CTRDH153	CTRDH154	CTRDH155	CTRDH156
		\$0			\$0
		\$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
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IDR-Jump To Default

Firm Name

Effective Date: Submission Date:

Issuers to which the reporter has a net long exposure CTRDH157					Issuers to which the reporter has a net short exposure CTRDH157						
				Recovery						Recovery	
Issuer Name	Country	Industry	Rating	Rate	JTD (\$MM)	Issuer Name	Country	Industry	Rating	Rate	JTD (\$MM)
CTRDH158	CTRDH159	CTRDH160	CTRDH161	CTRDH162	CTRDH163	CTRDH158	CTRDH159	CTRDH160	CTRDH161	CTRDH162	CTRDH163
		,									
											1
											
											
											
						=					
Total for AAA-Rated Issue						Total for AAA-Rated Issuers	5				
Total for AA-Rated Issuer						Total for AA-Rated Issuers					<u> </u>
Total for A-Rated Issuers						Total for A-Rated Issuers					<u> </u>
Total for BBB-Rated Issue	ers					Total for BBB-Rated Issuers	;				1

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

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	

\$0 **Grand Total** \$0 **Grand Total**

Firm Name

Effective Date Submission Date

							(A)						(B)		
					Invest	ments Report	ed at FAIR VALU	E (\$MM)			Investme	nts NOT Repo	orted at FAIR VA	LUE (\$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			T		Τ
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					T
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			1			\$0			1	 	+
Information Technology	45	Unspecified	\$0	\$0						\$0			+	 	
Information Technology	45	Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$ 0	\$0	\$0	\$0	\$0	\$0
Communication Services	5010	Telecommunication Services	\$0	\$0						\$0					
Communication Services	5020	Media & Entertainment	\$0	\$0						\$0					
Communication Services	50	Unspecified	\$0	\$0						\$0					
Communication Services	50	Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Utilities	5510	Utilities	\$0	\$0						\$0					
Real Estate	6010	Real Estate	\$0	\$0						\$0					Τ
													1		
Unspecified Sector/Industry	N/A	Minority Interest in Hedge Funds	\$0	\$0 \$0						\$0			1	-	
Unspecified Sector/Industry	N/A	Fund Seed Capital	\$0	\$0 \$0						\$0			1	-	
Unspecified Sector/Industry	N/A N/A	Infrastructure Funds Other Unspecified Sector/Industry	\$0 \$0	\$0 \$0						\$0 \$0			+	 	
Unspecified Sector/Industry Unspecified Sector / Industry	N/A N/A	Total	\$0 \$0	\$0 \$0	\$0	\$0	\$0	\$0	\$0	\$0 \$0	\$0	\$0	\$0	\$0	\$0
	N/A	(deep													
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 ScheduleOther Fair Value Assets

Firm Name

Effective Date:	
Submission Date:	

Fair Value (\$MM) **United States** Non-US Sector GICS Code Industry Group Global **Equity** Debt Equity Debt Energy 1010 \$0 Energy Materials 1510 Materials \$0 Industrials 2010 **Capital Goods** \$0 2020 Industrials **Commercial & Professional Services** \$0 Industrials 2030 Transportation \$0 Industrials \$0 20 Unspecified 20 \$0 **Industrials** Total \$0 \$0 \$0 \$0 2510 **Consumer Discretionary** Automobiles & Components \$0 2520 **Consumer Discretionary** Consumer Durables & Apparel \$0 **Consumer Discretionary** 2530 **Consumer Services** \$0 2550 Retailing \$0 Consumer Discretionary **Consumer Discretionary** 25 Unspecified \$0 25 Total \$0 \$0 \$0 \$0 **Consumer Discretionary** \$0 3010 Food & Staples Retailing **Consumer Staples** \$0 **Consumer Staples** 3020 Food, Beverage & Tobacco \$0 **Consumer Staples** 3030 **Household & Personal Products** \$0 \$0 **Consumer Staples** 30 Unspecified \$0 **Consumer Staples** 30 Total \$0 \$0 \$0 \$0 3510 \$0 Health Care Health Care Equipment & Svcs Health Care 3520 Pharma., Bio. & Life Sciences \$0 Health Care 35 Unspecified \$0 35 \$0 \$0 \$0 **Health Care** Total \$0 \$0 Financials (excl Real Estate) 4010 Banks \$0 4020 Financials (excl Real Estate) **Diversified Financials** \$0 Financials (excl Real Estate) 4030 \$0 Insurance \$0 Financials (excl Real Estate) Unspecified \$0 Financials (excl Real Estate) Total \$0 \$0 \$0 \$0

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

Firm Name

Effective Date:	
Submission Date:	

				Fair Value (\$MM)								
Sector	GICS Code	Industry Group	Global	United	d 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		7							
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					

FR Y-14Q Schedule K - Supplemental

FR Y-14Q Schedule K - Supplemental		la a	a a material	la a r	In 4 Mart 101	D 2 14 1 C	D 2 14:1: 61	ls a market	F 6 11
		B. Cumulative Lifetime Gross			D.1. Main Street Loan Program New				F. Scored loans reported in
	loans in immaterial				Loan Program New Loan Facility loans		Priority Loan		reported in BHCKF160
	portfolios***	Charge-offs*	Fair Value	committed balance		Facility loans under			BHCK1100
	portionos		Adjustments**	committed balance		\$1M in committed			
			Aujustillents		committed balance		balance	Corporate Loan FR	
						balance		Y-14Q schedule	
								instructions	
1. Student Loans									
2. Other Consumer									
2a. Domestic									
2b. International									
3. First Lien									
3a. Domestic									
3b. International									
4. Junior Lien									
4a. Domestic									
4b. International									
5. Bank and Charge Cards									
5a. Domestic									
5b. International									
6. Auto									
6a. Domestic									
6b. International									
7. Commercial Real Estate									
7a. Construction									
7a.(1) Domestic									
7a.(2) International									
7b. Multifamily									
7b.(1) Domestic									
7b.(2) International									
7c. NFNR - Non-owner occupied									
7c.(1) Domestic									
7c.(2) International									
7.d NFNR - Owner occupied									
7d.(1) Domestic									
7d.(2) International									
8. Loans Secured by Farmland									
8a. Domestic									
8b. International									

FR Y-14Q Schedule K - Supplemental

	Lifetime Gross Charge-offs*	Lifetime Purchase Impairments and	balance of loans under \$1M in committed balance	Loan Program New Loan Facility loans under \$1M in committed balance	Loan Program Expanded Loan Facility loans under \$1M in committed	Loan Program Priority Loan Facility loans under \$1M in committed balance	unplanned overdrafts	F. Scored loans reported in BHCKF160
9. Commercial and Industrial								
9a. Graded								
9b. Small Business								
9b.(1) Domestic								
9b.(2) International								
10. Other Loans								
10a. Graded Loans to Foreign Governments								
10b. Graded Agricultural Loans								
10c. Graded Loans to Depositories and Other Financial								
10d. Other Graded Comercial Leases								
10e. All Other Graded Loans								
Not loan category specific								

^{*} On loans reported in the FR Y-14Q retail schedule or the FR Y-14M

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

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

FR Y-14Q: AFS and HTM Securities Schedule

Institution Name:	
RSSD ID:	
Date of Data Submission:	

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

				Security Description			Exposure to Debt/Equity Security (USD Equivalent)													
									Current Face	Original Face		Amount of								
			Private				Amortized Cost	Market Value	Value	Value		Allowance for		Accounting		Pricing				
	Identifier Type	Identifier Value	Placement	Security	Security	Security	(USD	(USD	(USD	(USD		Credit		Intent		Date (e.g.,		Purchase		COVID-
	(CUSIP/ISIN/Other)	(CUSIP/ISIN)	(Y/N)	Description 1	Description 2	Description 3	Equivalent)	Equivalent)	Equivalent)	Equivalent)	OTTI Taken***	Losses****	Writeoffs****	(AFS, HTM)	Price	MM/DD/YYYY)	Book Yield*	Date**	Currency	Facilit
	CQSCP082	CQSCP083	CQSCS370	CQSCP084	CQSCP085	CQSCP086	CQSCP087	CQSCP088	CQSCP089	CQSCP090	CQSCP091	CQSCJH85	CQSCJH87	CQSCP092	CQSCHK21	CQSCP093	CQSCP094	CQSCP095	CQSCS371	CQSCLG
L Example				Agency MBS																
2 Example				Auction Rate Securities																1
B Example				CDO																1
1 Example				CLO																
Example				CMBS																
Example				Common Stock (Equity)	Issuer Name															
7 Example				Auto ABS																
B Example				Credit Card ABS																T
Example				Student Loan ABS																
0 Example				Other ABS (excl HEL ABS)																
1 Example				Corporate Bond	Issuer Name	Sector														
2 Example				Domestic Non-Agency RMBS (incl HEL ABS)																
3 Example				Foreign RMBS	Country															
4 Example				Municipal Bond	Sector															T
					Money Market															
					Mutual Fund or Non															
					Money Market															
5 Example				Mutual Fund	Mutual Fund	Name of Fund														
6 Example				Preferred Stock (Equity)	Issuer Name															
7 Example				Sovereign Bond	Country ISO Code															
8 Example				US Treasuries & Agencies																T
9 Example				Covered Bond																
				Other					· ·											1

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

	Security Holding						Hedging Instrument Information									
					Debt/Equity D Equivalent)											
		Identifier Type	Identifier	Amortized Cost	Market Value	Accounting Intent								Hedging	Effective Portion of Cumulative	ASU 2017-12
		(CUSIP/ISIN/	Value	(USD	(USD	(AFS, HTM,	Type of		Hedge	Hedge	Hedge	Hedged Cash		Instrument	Gains and	Hedge
		Other)	(CUSIP/ISIN)	Equivalent)	Equivalent)	EQ)	Hedge(s)	Hedged Risk	Interest Rate	Percentage	Horizon	Flow	Sidedness	at Fair Value	Losses	Designations
		CQSHP082	CQSHP083	CQSHP087	CQSHP088	CQSHP092	CQSHS372	CQSHS373	CQSHS374	CQSHS375	CQSHS376	CQSHS377	CQSHS378	CQSHS379	CQSHS380	CQSHKX87
1	Example															
	Example															
3	Example															
4	Example															
5	Example															
6	Example															
7	Example															
8	Example															
9	Example															
10	Example															
	Example															

FR Y-14Q Schedule C: Regulatory Capital Instruments Quarterly Schedule						
Institution Name:						
RSSD ID:						
Date of Data Submission:						
As of Date:						

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

Α	В	С	D	E	F	G	Н	I	J	K	L	М	N
	CUSIP or unique identifier provided by BHC/IHC	Instrument type	Revised regulatory capital rule (July 2013) treatment	Cumulative / noncumulative	Notional amount (\$Millions)	(\$Millions)	Comments	Carrying Value (\$Millions), as-of quarter end	Unamortized discounts/ premiums, fees and foreign exchange translation impacts as of quarter end (\$Millions)	Fair value of associated swaps	Notional Amount of Associated Interest Rate Swap (\$Millions)	Currency denomination of	Y9C BHCK 4062 Reconciliation
MDRMs	CQCNP083	CQCNQ744	CQCNQ746	CQCNQ747	CQCNQ748	CQCNQ749	CQCNQ750	CQCNR629	CQCNR630	CQCNR631	CQCNR634	CQCNR638	CQCNR642
1													
2													
3													
4													
5													
6													
7													
8													
9													
10													

FR Y-14Q Schedule C.2—Regulatory Capital Instrument Repurchases/Redemptions During Quarter

Α	В	С	D	E	F	G	Н	I	J	K
									Amount	
									recognized in	
	CUSIP or unique		Revised				Regulatory	Notional amount	regulatory capital	
	identifier		regulatory capital		Date on which	Notional amount	capital amount	remaining at	remaining at	
	provided by		rule (July 2013)	Redemption	action was executed	transacted	transacted	quarter end	quarter end	
	BHC/IHC	Instrument type	treatment	action	(mm/dd/yyyy)	(\$Millions)	(\$Millions)	(\$Millions)	(\$Millions)	Comments
MDRMs	CQCRP083	CQCRQ744	CQCRQ746	CQCRQ754	CQCRQ755	CQCRQ756	CQCRQ757	CQCRQ758	CQCRQ759	CQCRQ750
1										
2										
3										
4										
5										
6										
7										
8										
9										
10				·						

FR Y-14Q Schedule C.3 – Regulatory Capital Instruments Issuances During Quarter

		,		,		,		•	,		,	,	•
Α	В	С	D	E	F	G	Н	I	J	K	L	М	N
	CUSIP or unique identifier provided by BHC/IHC	Instrument type	Is issuance result of conversion?	If conversion, indicate CUSIP of original instrument	Date of issuance (mm/dd/yyyy)*	Revised regulatory capital rule treatment	Cumulative / noncumulative	Notional amount transacted (\$Millions)	Regulatory capital amount transacted (\$Millions)	Perpetual / dated	If dated, date of maturity (mm/dd/yyyy)*	Issuer call	If callable, optional call date (mm/dd/yyyy)*
MDRMs	CQCIP083	CQCIQ744	CQCIQ762	CQCIQ763	CQCIN477	CQCIQ746	CQCIQ747	CQCIQ756	CQCIQ757	CQCIQ769	CQCI9914	CQCIQ770	CQCIQ771
1 2 3 4 5													
7													
8													
9 10													
10													
								1			1	l	ı
Α	0	Р	Q	R	S	Т	U	V	W	X	Υ	Z	AA
	Fixed / floating	Coupon / dividend rate (bps) at issuance	Index at lesuance	Spread over index (bps) at issuance	Date at which coupon terms change	Coupon/dividend rate (bps) when terms change	Index when terms change	Spread over index (bps) when terms change	Existence of step up or other incentive to redeem	Convertible / non- convertible	If convertible, mandatory or optional conversion?	If convertible, specify instrument type into which it will convert	Comments
MDRMs	CQCIN189	CQCIQ772	CQCIQ773	CQCIQ774	CQCIR625	CQCIR626	CQCIR627	CQCIR628	CQCIQ775	CQCIQ776	CQCIQ777	CQCIQ778	CQCIQ750
1	CQCIN189	CQCIQ/72	CQCIQ773	CQCIQ/74	CQCIR625	CQCIR626	CQCIR627	CQCIR628	CQCIQ773	CQCIQ776	cqciq///	CQCIQ/78	CQCIQ730
2													
3													
4													
5 6													
7													
8													
9													
10													
Α	BB	CC	DD	EE	FF	GG	НН	II	JJ	KK	LL	MM	NN
	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Interest Rate Swap Payment Index	Interest Rate Swap Payment Spread (bps)	Not applicable	Currency of Foreign Exchange Swap Payment	Notional Amount of Foreign Exchange Swap (\$Millions)	Exchange Rate of Foreign Exchange Swap
MDRMs								CQCIR636	CQCIR637		CQCIR639	CQCIR640	CQCIR641
1										-			
2													
3 4													
5													
6													
7													
8													
9 10													
11													
11						1					1	1	l

FR Y-14Q Schedule D - Regulatory Capital Transitions

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

Actual in \$Millions as of date	Comments

Schedule D - Regulatory Capital

Firms subject to Category I and II standards 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)

Firms subject to Category III and IV standards 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 firms subject to Category I and II standards, 25 percent for firms subject to Category III and IV standards
- 17 Amount to be deducted from common equity tier 1 due to deduction threshold (greater of item 15 minus item 16 or zero)

Defer	red tax assets due to temporary differences		
18	Deferred tax assets arising from temporary differences, net of deferred tax liabilities		
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 firms subject to Category I and II standards, 25 percent for firms subject to Category III and IV standards (value derived from item 16)		
23	Amount to be deducted from common equity tier 1 due to deduction threshold (greater of item 21 minus item 22 or zero)		
	subject to Category I and II standards only (line items 24-28) gate of items subject To the 15% limit (significant investments, mortgage servicing assets and deferred tax assets arising from temporar Sum of items 7, 15, and 21 15 percent common equity tier 1 deduction threshold Sum of items 9, 17, and 23 Item 24 minus item 26 Amount to be deducted from common equity tier 1 due to 15 percent deduction threshold (greater of item 27 minus item 25 or zero)	ry differences)	
29	Suance of common stock (including conversion to common stock)		
	Repurchases of common stock		
Mem M1	oranda Taxes paid through the as-of date of the current fiscal year		

PPNR Submission

Please indicate if deposits are 25% or more of total liabilities

Net Interest Income Designation Field - Populated Automatically

\$Millions FR Y9C Codes

Net Interest Income by Business Segment: (17)

	Net Interest Income by Business Segment: (17)	Actual
1	Retail and Small Business	-
1A	Domestic (11)	-
1B	Credit and Charge Cards (10)	
1C	Mortgages	
1D	Home Equity	
1E	Retail and Small Business Deposits	
1F	Other Retail and Small Business Lending	
1G	International Retail and Small Business (16)	
2	Commercial Lending	
3	Investment Banking	
4	Merchant Banking / Private Equity	
5	Sales and Trading	-
5A	Prime Brokerage	
5B	Other [sales and trading interest income]	
6	Investment Management	
7	Investment Services	
8	Treasury Services	
9	Insurance Services	
10	Retirement / Corporate Benefits Products	
11	Corporate / Other	
12	Optional Immaterial Business Segments (7)	

13 Total Net Interest Income (1)

Non Interest Income by Business Segment: (17)

14	Retail and Small Business	-	
14A	Domestic	-	
14B	Credit and Charge Cards (10)	-	
14C	Credit and Charge Card Interchange Revenues - Gross		
14D	Other		
14E	Mortgages and Home Equity	-	
14F	Production	-	
14G	Gains/(Losses) on Sale (18)		
14H	Other		
141	Servicing	-	
14J	Servicing & Ancillary Fees		
14K	MSR Amortization (20)		
	MSR Value Changes due to Changes in Assumptions/Model Inputs/Other Net of		
1.41	Hedge Performance (19)(21)		
14L	Other		
14M	Other		
1.41	Provisions to Repurchase Reserve / Liability for Residential Mortgage Representations		
14N	and Warranties (contra-revenue) (12)		
140	Retail and Small Business Deposits	-	
14P	Non Sufficient Funds / Overdraft Fees - Gross		
14Q	Debit Interchange - Gross		
14R	Other (22)		
14 S	Other Retail and Small Business Lending		
14T	International Retail and Small Business (16)		
15	Commercial Lending		

FR Y-14Q - Schedule G - PPNR Submission

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

	Non Interest Expense:			
28	Compensation Expense		-	
28A	Salary (14)			
28B	Benefits (14)			
28C	Commissions (6)			
28D	Stock Based Compensation			
28E	Cash Variable Pay			
29	Operational Risk Expense (8)			
30	Provisions to Repurchase Reserve / Liability for Residential Mortgage Representations and Warranties (12)			
31	Professional and Outside Services Expenses (13)			
32	Expenses of Premises and Fixed Assets	BHCK4217		
33	Amortization Expense and Impairment Losses for Other Intangible Assets	BHCKC232		
34	Marketing Expense		-	
34A	Domestic Credit and Charge Card Marketing Expense (10)(15)(17)			
34B	Other Other Real Estate Owned Expense			
35 36	Provision for Unfunded Off-Balance Sheet Credit Exposures (to build/decrease item 141 (BHCKB	557) in Palanco Shoot)		
37	Other Non-Interest Expense (4)	337 in balance sheet)		
0,	other from microsic Expense (1)			
38	Total Non-Interest Expense (3)		-	
		DUCKARTA BUCKA		
		BHCK4074+BHCK4 079-		
		BHCK4093+BHCKC	-	
20	Actual DDND (F)	216-Line Item #40		
39	Actual PPNR (5)	210 Line item #40		
40	Valuation Adjustment for firm's own debt under fair value option (FVO) (9) (27)			
41	Goodwill Impairment	ВНСКС216		
42	Loss resulting from trading shock exercise (if applicable) (24) (25)		-	
	otes to the PPNR Projections Worksheet			
(1)	Amount should equal item 49 of the PPNR NII Worksheet, if completed.			
(2)	Excludes Valuation Adjustment for firm's own debt under fair value option (FVO) in item 40 . Excludes Goodwill Impairment included in item 41 .			
(3) (4)	Provide a further break out of significant items included in Other Non-Interest Expense such that	t no mara than EV of Nan I	storost Evnonso	
(4)	are reported without further breakout:	t no more than 5% or worth	iterest expense	
	are reported without faither breakout.			
	Du definition DDND will calculate as Not Interest Income also Non-Interest Income Income	rock Europeo analydiae tea	ha brokon out in item.	40
(5)	By definition, PPNR will calculate as Net Interest Income plus Non-Interest Income less Non-Inte 41.	rest expense, excluding iten	is proken out in items 4	+U-
(6)	Report commissions only in "Commissions" line item 28C ; do not report commissions in any oth	er compensation line items		
(7)	See instructions for guidance on related thresholds. List segments included in this line item.	er compensation line items.		
٠٠,	and the second s			

- (8) All operational loss items, including operational losses that are contra revenue amounts or cannot be separately identified, should be reported in the operational risk expense. Any legal consultation or retainer fees specifically linked to an operational risk event should be included in the Operational Risk Expense. Include all Provisions to Litigation Reserves / Liability for Claims related to Sold Residential Mortgages and all Litigation Settlements & Penalties in this line item and not any other items.
- (9) List segments from which item was excluded:
- (10) Include domestic BHC/IHC/SLHC issued credit and charge cards including those that result from a partnership agreement.
- (11) Applies to line items 1A-1F; US and Puerto Rico only.
- (12) Provisions to build any non-litigation reserves/accrued liabilities that have been established for losses related to sold or government-insured residential mortgage loans (first or second lien). Do not report such provisions in any other items; report them only in line items 14N or 30, as applicable.
- (13) Include routine legal expenses (i.e legal expenses not related to operational losses) here.
- (14) Do not report stock based and cash variable pay compensation here.
- (15) Include both direct and allocated expenses. Report any expenses that are made to expand the company's card member and/or merchant base, facilitate greater segment penetration, enhance the perception of the company's credit card brand, and/or increase the utilization of the existing card member base across the spectrum of marketing and advertising mediums.
- (16) Revenues from regions outside the US and Puerto Rico.
- (17) See Instructions for description of standardized Business Segments/Lines. Unless specified otherwise, all numbers are global.
- (18) Gains/(Losses) from the sale of mortgages and home equity originated through all production channels (retail, broker, correspondent, etc.) with the intent to sell. Such gains/losses should include deferred fees and costs that are reported as adjustments to the carrying balance of the sold loan, fair value changes on loan commitments with rate locks that are accounted for as derivatives, fair value changes on mortgage loans held-for-sale designated for fair value treatment, lower-of-cost or market adjustments on mortgage loans held-for-sale not designated for fair value treatment, fair value changes on derivative instruments used to hedge loan commitments and held-of-sale mortgages, and value associated with the initial capitalization of the MSR upon sale of the loan.
- (19) Report changes in the MSR value here and not in any other items. Report changes in the MSR hedges here and not in any other items.
- (20) Include economic amortization or scheduled and unscheduled payments, net of defaults under both FV and LOCOM accounting methods.
- (21) Include MSR changes under both FV and LOCOM accounting methods.
- (22) Among items included here are debit card contra-revenues and overdraft waivers, as applicable.
- (23) Report all Non-Interest Income for Equities Sales and Trading, excluding Prime Brokerage (to be reported as a separate line item) and excluding Commissions and Fees. This includes trading profits and other non-interest non-commission income.
- (24) Respondents should not report changes in value of the MSR asset or hedges within the trading book.
- (25) List segments from which item was excluded:
- (26) Exclude result of trading shock exercise (where applicable), as it is reported in item 42.
- (27) List FR Y-9C HI Schedule items in which this item is normally reported although excluded from PPNR for this report:

PPNR Net Interest Income

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

	Average Liability Balances (\$Millions)	
34	Deposits-Domestic (6)	_
34A	Non-Interest-Bearing Demand	
34B	Money Market Accounts	
34C	Savings	
34D	NOW, ATS, and other Transaction Accounts	
34E	Time Deposits	
35	Deposits-Foreign (6)	_
35A	Foreign Deposits	_
35B	Foreign Deposits-Time	
36	Fed Funds, Repos, & Other Short Term Borrowing	_
36A	Fed Funds	_
36B		
36C	Repos Other Short Term Borrowing (11)	
37	Trading Liabilities	
	Trading Liabilities	
38	Subordinated Notes Payable to Unconsolidated Trusts Issuing Trust Preferred	
	Securities (TruPS) and TruPS Issued by Consolidated Special Purpose Entities	
20	· · · · · · · · · · · · · · · · · · ·	
39	Other Interest-Bearing Liabilities (3)(11)	
40	Other Liabilities (11)	
41	Total Average Liability Balances	-
40	Average Liability Rates (%) (9)	
42	Deposits-Domestic (6)	
		2.201
42A	Non-Interest-Bearing Demand (8)	0.0%
42B	Money Market Accounts	0.0%
	Money Market Accounts Savings	0.0%
42B 42C	Money Market Accounts Savings Negotiable Order of Withdrawal (NOW), Automatic Transfer Service (ATS), and	0.0%
42B 42C 42D	Money Market Accounts Savings	0.0%
42B 42C	Money Market Accounts Savings Negotiable Order of Withdrawal (NOW), Automatic Transfer Service (ATS), and	0.0%
42B 42C 42D	Money Market Accounts Savings Negotiable Order of Withdrawal (NOW), Automatic Transfer Service (ATS), and other Transaction Accounts	0.0%
42B 42C 42D 42E	Money Market Accounts Savings Negotiable Order of Withdrawal (NOW), Automatic Transfer Service (ATS), and other Transaction Accounts Time Deposits	0.0%
42B 42C 42D 42E 43	Money Market Accounts Savings Negotiable Order of Withdrawal (NOW), Automatic Transfer Service (ATS), and other Transaction Accounts Time Deposits Deposits-Foreign (6)	0.0%
42B 42C 42D 42E 43 43A	Money Market Accounts Savings Negotiable Order of Withdrawal (NOW), Automatic Transfer Service (ATS), and other Transaction Accounts Time Deposits Deposits-Foreign (6) Foreign Deposits	0.0%
42B 42C 42D 42E 43 43A 43B	Money Market Accounts Savings Negotiable Order of Withdrawal (NOW), Automatic Transfer Service (ATS), and other Transaction Accounts Time Deposits Deposits-Foreign (6) Foreign Deposits Foreign Deposits-Time	0.0%
42B 42C 42D 42E 43 43A 43B 44	Money Market Accounts Savings Negotiable Order of Withdrawal (NOW), Automatic Transfer Service (ATS), and other Transaction Accounts Time Deposits Deposits-Foreign (6) Foreign Deposits Foreign Deposits Foreign Deposits-Time Fed Funds, Repos, & Other Short Term Borrowing	0.0%
42B 42C 42D 42E 43 43A 43B 44 44A	Money Market Accounts Savings Negotiable Order of Withdrawal (NOW), Automatic Transfer Service (ATS), and other Transaction Accounts Time Deposits Deposits-Foreign (6) Foreign Deposits Foreign Deposits-Time Fed Funds, Repos, & Other Short Term Borrowing Fed Funds	0.0%
42B 42C 42D 42E 43 43A 43B 44 44A 44A	Money Market Accounts Savings Negotiable Order of Withdrawal (NOW), Automatic Transfer Service (ATS), and other Transaction Accounts Time Deposits Deposits-Foreign (6) Foreign Deposits Foreign Deposits-Time Fed Funds, Repos, & Other Short Term Borrowing Fed Funds Repos	0.0%
42B 42C 42D 42E 43 43A 43B 44 44A 44B 44C	Money Market Accounts Savings Negotiable Order of Withdrawal (NOW), Automatic Transfer Service (ATS), and other Transaction Accounts Time Deposits Deposits-Foreign (6) Foreign Deposits Foreign Deposits-Time Fed Funds, Repos, & Other Short Term Borrowing Fed Funds Repos Other Short Term Borrowing	0.0%
42B 42C 42D 42E 43 43A 43B 44 44A 44B 44C 45	Money Market Accounts Savings Negotiable Order of Withdrawal (NOW), Automatic Transfer Service (ATS), and other Transaction Accounts Time Deposits Deposits-Foreign (6) Foreign Deposits Foreign Deposits-Time Fed Funds, Repos, & Other Short Term Borrowing Fed Funds Repos Other Short Term Borrowing Trading Liabilities	0.0%
42B 42C 42D 42E 43 43A 43B 44 44A 44B 44C 45	Money Market Accounts Savings Negotiable Order of Withdrawal (NOW), Automatic Transfer Service (ATS), and other Transaction Accounts Time Deposits Deposits-Foreign (6) Foreign Deposits Foreign Deposits-Time Fed Funds, Repos, & Other Short Term Borrowing Fed Funds Repos Other Short Term Borrowing Trading Liabilities Subordinated Notes Payable to Unconsolidated Trusts Issuing TruPS and TruPS	0.0%
42B 42C 42D 42E 43 43A 43B 44 44A 44B 44C 45 46	Money Market Accounts Savings Negotiable Order of Withdrawal (NOW), Automatic Transfer Service (ATS), and other Transaction Accounts Time Deposits Deposits-Foreign (6) Foreign Deposits Foreign Deposits-Time Fed Funds, Repos, & Other Short Term Borrowing Fed Funds Repos Other Short Term Borrowing Trading Liabilities Subordinated Notes Payable to Unconsolidated Trusts Issuing TruPS and TruPS Issued by Consolidated Special Purpose Entities	0.0%
42B 42C 42D 42E 43 43A 43B 44 44A 44B 44C 45 46	Money Market Accounts Savings Negotiable Order of Withdrawal (NOW), Automatic Transfer Service (ATS), and other Transaction Accounts Time Deposits Deposits-Foreign (6) Foreign Deposits Foreign Deposits-Time Fed Funds, Repos, & Other Short Term Borrowing Fed Funds Repos Other Short Term Borrowing Trading Liabilities Subordinated Notes Payable to Unconsolidated Trusts Issuing TruPS and TruPS Issued by Consolidated Special Purpose Entities	0.0%
42B 42C 42D 42E 43 43A 43B 44 44A 44B 44C 45 46	Money Market Accounts Savings Negotiable Order of Withdrawal (NOW), Automatic Transfer Service (ATS), and other Transaction Accounts Time Deposits Deposits-Foreign (6) Foreign Deposits Foreign Deposits-Time Fed Funds, Repos, & Other Short Term Borrowing Fed Funds Repos Other Short Term Borrowing Trading Liabilities Subordinated Notes Payable to Unconsolidated Trusts Issuing TruPS and TruPS Issued by Consolidated Special Purpose Entities Other Interest-Bearing Liabilities (3)(11)	0.0%
42B 42C 42D 42E 43 43A 43B 44 44A 44B 44C 45 46	Money Market Accounts Savings Negotiable Order of Withdrawal (NOW), Automatic Transfer Service (ATS), and other Transaction Accounts Time Deposits Deposits-Foreign (6) Foreign Deposits Foreign Deposits-Time Fed Funds, Repos, & Other Short Term Borrowing Fed Funds Repos Other Short Term Borrowing Trading Liabilities Subordinated Notes Payable to Unconsolidated Trusts Issuing TruPS and TruPS Issued by Consolidated Special Purpose Entities Other Interest-Bearing Liabilities (3)(11)	-

Footn	otes to the Net Interest Income Worksheet	
(1)	Exclude nonaccrual loans from lines 1-8, reporting these balances in item 9. Include purchased cre	•
(2)	Break out and explain nature of significant items included in Other Interest/Dividend Bearing Asse Average Asset Balances are reported without a further breakout.	ts such that no more than 5% of total
	Average Asset Balances are reported without a farther breakout.	
	Development of the first transition and the All Other Later at Development (1961) in a	Delay are the property of the terms of the property of the terms of the property of the terms of the property of the terms of the property of the terms of the property of the terms of the property of the terms of the property of the terms of the property of the terms of the property of the terms of the property of the terms of the property of the terms of the property of the terms of the property of the terms of the property of the terms of the terms of the property of the terms of
(3)	Break out and explain nature of significant items included in All Other Interest Bearing Liabilities E Liability Balances are reported without a further breakout.	salances such that no more than 5% of tota
	Liability Balances are reported without a further breakout.	
(4)	Amount should equal item 13 of the PPNR Submission Worksheet.	6.1
(5)	Institutions are to provide additional details within the supporting documentation; the composition type over the reported time periods for each of the scenarios.	n of the non-accrual loans by key loan
	type over the reported time periods for each of the scenarios.	
(6)	A sum of average domestic and foreign deposits should be equal to a sum of average BHDM6631,	BHDM6636. BHFN6631. and BHFN6636.
(7)	Report C&I Graded, Small Business (Scored/Delinquency Managed), Corporate Card, Business Card	
(8)	Rates are equal to zero by definition.	
(9)	All rates are annualized.	
(10)	Include loans secured by farmland here (BHDM1420) and other loans not accounted for in the oth	er categories.
	A Sum of line items 36C and 39 equals a sum of BHCK3190, BHCK4062, and interest-bearing liability	ies reported in BHCK2750; line item 40
(11)	captures non-interest bearing liabilities in BHCK2750	
	Are Other Average Interest-Bearing Asset Balances more than 5% of Total Average	
	Interest-Bearing Asset Balances?	N/A
	Are Other Average Deposit and Interest-Bearing Non-Deposit Liability Balances more	21/2
	than 5% of Total Average Interest-Bearing Liability Balances?	N/A
	Are Other Average Interest-Bearing Asset Balances more than 5% of Total Average Interest-Bearin	g Asset Balances? N/A

N/A

Are Other Average Deposit and Interest-Bearing Non-Deposit Liability Balances more

than 5% of Total Average Interest-Bearing Liability Balances?

PPNR Metrics

	PPNR IVIETRICS		
	FR Y9C Codes	Units	Actual
A. Metrics by Business Segment/Line (9)			
Retail and Small Business Segment			
Domestic (24)			
Credit and Charge Cards			
Total Open Accounts — End of Period		#	
Credit and Charge Card Purchase Volume		\$Millions	
Credit and Charge Card Rewards/Partner Sharing Expense (23) (34)		\$Millions	
Mortgages and Home Equity			
Average Third-Party Residential Mortgages Serviced (3)		\$Millions	
Residential Mortgage Originations Industry Market Size – Volume (25)		\$Millions	
	BHCKF070+BHCKF071+BH	,	
Mortgages and Home Equity Sold during the quarter (26)	DMF674+BHDMF675	\$Millions	
Servicing Expenses (8)		\$Millions	
Retail and Small Business Deposits		¥	
Total Open Checking and Money Market Accounts – End of Period (31)		#	
Debit Card Purchase Transactions		#	
International Retail and Small Business (12)		"	
Credit Card Revenues (1)		\$Millions	
Investment Banking Segment		ÇIVIIIIOTIS	
Number of Employees (15)		#	
Compensation - Total (8)		\$Millions	
Stock Based Compensation and Cash Variable Pay (8)		\$Millions	
Advisory		CITOIIIIVIÇ	
Deal Volume		\$Millions	
Industry Market Size - Fees		\$Millions	
Industry Market Size - Fees Industry Market Size - Completed Deal Volume		\$Millions	
Backlog (30)		\$Millions	
Equity Capital Markets		ŞIVIIIIVIS	
Deal Volume		ĊN4illions	
		\$Millions	
Industry Market Size - Fees		\$Millions	
Industry Market Size - Volume Debt Capital Markets		\$Millions	
		¢Millions	
Deal Volume		\$Millions \$Millions	
Industry Market Size - Fees			
Industry Market Size - Volume		\$Millions	
Syndicated Lending		ČA ATILLA	
Deal Volume		\$Millions	
Industry Market Size - Fees		\$Millions	
Industry Market Size - Volume		\$Millions	
Sales and Trading Segment		"	
Number of Employees (15)		#	
Compensation - Total (8)		\$Millions	
Stock Based Compensation and Cash Variable Pay (8)		\$Millions	
Equities		4	
Average Asset Balance		\$Millions	
Fixed Income			
Average Asset Balance		\$Millions	
Commodities			
Average Asset Balance		\$Millions	
Prime Brokerage			
Average Client Balances (13)		\$Millions	
Transaction Volume		\$Millions	

	Investment Management Segment			
	Asset Management			
35	AUM - Total (10)		\$Millions	-
35A	AUM - Equities		\$Millions	
35B	AUM - Fixed Income		\$Millions	
35C	AUM - Other		\$Millions	
36	Net Inflows/Outflows		\$Millions	
	Wealth Management/Private Banking			<u> </u>
37	Fee Earning Client Assets - Total (10)		\$Millions	-
37A	Fee Earning Client Assets - Equities		\$Millions	
37B	Fee Earning Client Assets - Fixed Income		\$Millions	
37C	Fee Earning Client Assets - Other		\$Millions	
38	Net Inflows/Outflows		\$Millions	
39	Number of Financial Advisors (11)		#	
	Investment Services Segment			
	Asset Servicing			
40	Assets under Custody and Administration		\$Millions	
	B. Firm Wide Metrics: PPNR Projections Worksheet			
41	Number of Employees	BHCK4150	#	
42	Revenues - International	DITER-130	'' \$Millions	_
42A	Revenues - APAC (2) (16)		\$Millions	
42B	Revenues - EMEA (2) (17)		\$Millions	
42C	Revenues - LatAm (2) (18)		\$Millions	
42D	Revenues - Canada (2)		\$Millions	
43	Revenues - Domestic		\$Millions	_
44	Severance Costs (14)		\$Millions	
45	Collateral Underlying Operating Leases for Which the Bank is the Lessor (22)		\$Millions	_
45A	Auto		\$Millions	
45B	Other		ŚMillions	
46	OREO Balance	BHCK2150	\$Millions	-
46A	Commercial		\$Millions	
46B	Residential		\$Millions	
46C	Farmland		\$Millions	
47	Non-Recurring PPNR Items (32)		\$Millions	
48	Trading Revenue	BHCKA220	\$Millions	
49	Net Gains/(Losses) on Sales of Other Real Estate Owned (19)	BHCK8561	\$Millions	
43	Net Gains/(Losses/ Off Sales of Other Near Estate Owned (15)	DITCHOJUI	SHOIIIINIS	

	C. Firm Wide Metrics: Net Interest Income Worksheet (Required only for respondents that were	required to complete the Net Inte	rest Income Worksheet)			
50	Carrying Value of Purchased Credit Impaired (PCI) Loans (35)	ВНСКС780	\$Millions .			
51	Net Accretion of discount on PCI Loans included in interest Revenues (36)		\$Millions			
52	Loans Held for Sale - First Lien Residential Liens in Domestic Offices (Average Balances)		\$Millions			
53	Average Rate on Loans Held for Sale-First Lien Residential Liens in Domestic Offices		%			
	•					
	Quarter End Weighted Average Life of Assets (4) (6)					
54	First Lien Residential Mortgages (in Domestic Offices) (33)		months			
55	Closed-End Junior Residential Liens (in Domestic Offices)		months			
56	Home Equity Lines Of Credit (HELOCs)		months			
57	C&I Loans		months			
58	CRE Loans (in Domestic Offices)		months			
59	Credit Cards		months			
60	Auto Loans		months			
61	Student Loans		months			
62	Other, incl. loans backed by securities (non-purpose lending) (7)		months			
63	Residential Mortgages (First and Second Lien, Not in Domestic Offices)		months			
64	Other Real Estate Loans (Not in Domestic Offices)		months			
65	Other Loans & Leases		months			
66	Securities (AFS and HTM) - Treasuries and Agency Debentures		months			
67	Securities (AFS and HTM) - Agency RMBS (both CMOs and pass-throughs)		months			
68	Securities (AFS and HTM) - Other		months			
69	Trading Assets		months			
70	All Other Earning Assets		months			
	Quarter End Weighted Average Life of Liabilities (4) (6)					
71	Domestic Deposits - Time		months			
72	Foreign Deposits-Time		months			
73	Fed Funds		months			
74	Repos		months			
75	Other Short Term Borrowing		months			
76	Trading Liabilities		months			
	Subordinated Notes Payable to Unconsolidated Trusts Issuing TruPS and TruPS Issued					
77	by Consolidated Special Purpose Entities		months			
78	All Other Interest Bearing Liabitilies		months			
				Faurence and make	Fan daa.d	
	Average Domestic Deposit Repricing Beta in a 'Normal Environment' (5)			For upward rate movements	For downward rate movements	Assumed Floor
79	Money Market Accounts		basis points	movements	Tate movements	7.554
80	Savings		basis points			
81	NOW, ATS, and other Transaction Accounts		basis points			
82	Time Deposits		basis points			
02	Average Foreign Deposit Repricing Beta in a 'Normal Environment' (5)		basis points			
83	Foreign Deposits		basis points			
84	Foreign Deposits-Time		basis points basis points			
85	New Domestic Business Pricing for Time Deposits (27)		νασιο μυπιτο			
85A	Curve (if multiple terms assumed) (28)				1	
OJA	Curve in martiple terms assumed/ (20)					
85B	Index rate (if single term assumed) (29)					
05.0	Council relative to the lades Date (hasis asints) (20)		hasis asists			
85C	Spread relative to the Index Rate (basis points) (29)		basis points			

Footnotes to the PPNR Metrics Worksheet

- (1) Provide metrics data for all quarters, but only if International Retail and Small Business Segment revenues exceeded 5% of Total Retail and Small Business Segment and Total Retail and Small Business revenue exceeded 5% of total revenues in any of the last four actual quarters requested in the PPNR schedule.
- (2) Provide regional breakouts for all quarters but only if international revenue exceeded 5% of the total revenue in any of the last four actual quarters requested in the PPNR schedule.
- (3) Average oustanding principal balance fo residential mortgage loans the BHC/IHC/SLHC services for others.
- (4) The Weighted Average Life should reflect the current position, the impact of new business activity, as well as the impact of behavioral assumptions such as prepayments or defaults, based on the expected remaining lives, inclusive of behavioral assumptions. It should reflect the weighted average of time to principal actual repayment (as modeled) for all positions in that portfolio, rounded to the nearest monthly term. For revolving products, the WAL should reflect the underlying repayment behavior assumptions assumed by the institution, which would include contractual repayments, any assumed excess payments or prepayments, and defaults. The WAL for the FR Y-14Q disclosures should reflect the spot balance sheet position for each time period. For the FR Y-14A, given that it covers forecasted time periods, the WAL should be forward-looking which incorporates the changes to the projected WAL, including new business activity.
- (5) A rate movement in an environment where the repricing assumption assumed by each of the major deposit products is not restricted by a cap, floor, or zero. Beta should be reported as a balance-weighted average of the betas of the line items that contribute to the roll up point requested, with an as-of date equal to the reporting date.
- (6) Reference PPNR Net Interest Income worksheet for product definitions.
- (7) Corresponds to line item 7C on the Net Interest Income worksheet.
- (8) Include both direct and allocated expenses.
- (9) "Metrics by Business Segment/Line" correspond to Business Segments/Lines on PPNR Submission worksheet, unless explicitly stated otherwise. See Instructions for definitions of standardized Business Segments/Lines. Unless specified otherwise, all numbers are global. Only line items with "Industry Market Size" in the name are industry/market-wide items; all other items are BHC/IHC-specific.
- (10) Assets under Management
- (11) Provide a relevant headcount number (e.g. financial advisors, portfolio managers) to facilitate the assessment of revenue productivity in the Wealth Management/Private Banking business line.
- (12) Regions outside the US and Puerto Rico.
- (13) Report the grossed up "interest balances" that result from prime brokerage activities.
- (14) List items on PPNR Projections worksheet that include this item if any:
- (15) Full-time equivalent employees at end of current period (BHCK4150) for a given segment only.
- (16) Asia and Pacific region (incl. South Asia, Australia, and New Zealand)
- (17) Europe, Middle East, and Africa
- (18) Latin America, including Mexico
- (19) List Business Segments reported on PPNR Projections Worksheet that include this item if any:
- (20) List Business Segments reported on PPNR Projections Worksheet that include this item if any:
- (21) List Business Segments reported on PPNR Projections Worksheet that include this item if any:
- (22) Refers to the balance sheet carrying amount of any equipment or other asset rented to others under operating leases, net of accumulated depreciation. The total in line item 49 should correspond to the amount provided in Y-9C Schedule HC-F Line 6, item 13 in the instructions. The amount included should only reflect collateral rented under operating leases and not include collateral subject to capital/ financing type leases.
- (23) Credit cards (including charge cards). List which line item(s) on PPNR Submission worksheet contain(s) the Cards Rewards/Partner Sharing contra-revenues and/or expenses.
- (24) Applies to line items 1-9; US and Puerto Rico only.
- (25) Total domestic mortgages originated during the quarter.
- (26) FR Y-9C name is "Residential Mortgages Sold During the Quarter"; this metric need not be limited to Mortgages and Home Equity business line.
- (27) New business pricing for time deposits refers to the anticipated average rate on newly issued domestic time deposits, including renewals. Given that time deposits have a stated maturity, all time deposits issued for that time period are considered new business.
- (28) The term "curve" refers to the reference rate used to price time deposits. Given that the pricing of time deposits is dependent on the term, the institution should provide the overall curve used to price time deposits. If the institution only assumes a single maturity term for new issuances, complete line 88B and 88C only, otherwise complete line 88A only.

(29)	the institution only assumes a single maturity term for new issuance, then the institution should provide the relative index and spread used to estimate new business pricing lieu of the curve.
(30)	backlog should be based on probability weighted fees. The data should be consistent with historical internal reporting, not by market measurement. The last quarter should a the BHC's/IHC's latest backlog estimate.
(31)	rovide description of the accounts included in this line item (e.g. Negotiable Order of Withdrawal, Interest Bearing Checking, Non Interest Bearing Demand Deposit Account, loney Market Savings, etc.)
(22)	and the standard district and for the standard district PDND Alexander
(32)	ease break out and explain nature of non-recurring items included in PPNR. Also
	dicate which items on PPRN Projections worksheet include the items broken out in other 32:
(2)	evenues (Net Interest Income + Non Interest Income)
(a)	\$ Million
	\$ Million
	\$ Million
	\$ Million
	\$ Million
	\$ Million
	\$ Million
(b)	Ion Interest Expenses
(5)	\$ Million
	\$ Million
	\$ Million
	\$ Million
	\$ Million
	\$ Million
	\$ Million
(33)	or WAL, exclude from the reported number Loans Held For Sale
(34)	lote if this item includes any contra-revenues other than Rewards/Partner Sharing (e.g. Marketing Expense Amortization)
(35)	nstitutions that have adopted ASU 2016-13 should report the carrying value of purchased credit-deteriorated (PCD) loans in item 50.
(36)	istitutions that have adopted ASO 2016-13 should report the carrying value of parchased credit-deteriorated (FCD) loans in item 30. Institutions that have adopted ASO 2016-13 should report the net accretion of discount on PCD loans included in interest revenues.
301	istitutions that have adopted 750 2010 15 should report the hiet accretion of discount on red loans included in interest revenues.

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

Institution Name:	
RSSD ID:	
Date of Data Submission:	

Instructions

1. Complete the FR Y-14Q FVO/HFS schedule with actual data as of the most recent quarter end subsequent to the close of each quarter	r.
2. Complete non-shaded cells only, using data as of the balance sheet date.	

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

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

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

	Carrying Value (\$MM)									
	(A)	(B)	(C)	(D)	(E)	(F)	(G)	(H)	(1)	(J)
Loan Vintage	Residential Loans in Forward Contract	Residential Loans (Repurchased with FHA/VA Insurance)		Non-Residential Loans in Forward Contract	Student Loans (Not in Forward Contract)	Credit Card Loans (Not in Forward Contract)	Auto Loans (Not in Forward Contract)	All Other Non- Residential Loans Not Included in (D), (E), (F) or (G)	Total	Loss Mitigation
Pre 2006										
2007										
Current Year										
Total Fair Value Loans										

Notes:

¹⁾ FVO/HFS is defined as Fair Value Option/Held for Sale

²⁾ The amount in Column I Row 8 in Table 2 should equal the totals summed in Column B Row 4 and Row 10 in Table .

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:	9/17/20 10:19 AM

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

			Co	ounterparty ide	ntifiers				Credit Quality Data Exposure and Position					ure and Position Dat		
Rank	Consolidated/ Parent Counterparty Name	Consolidated/P arent Counterparty ID	Counterparty Legal Entity Name	Counterparty Legal Entity Identifier (LEI)	Netting Set ID	Sub-netting Set ID	Industry Code	Country		External Rating	Gross	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

consolidated/p

;	а						CVA Data		Cr	redit Mitigants		Credit Hedges
Consolidated/P arent Counterparty ID	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

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 ic	lentifiers				Credit Qu	Credit Quality Data					Ex	
Ran	Consolidated/P arent Counterparty Name	Consolidated/P	Counterparty Legal Fntity 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

	posure and Position	on Data							Credit mitigan	ts	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

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					Exposu	re Data		
Reserve Type	Gross Current Exposure excluding CCPs	Gross Current Exposure to CCPs	Exposure	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 								

		CVA Data	Credit Hedges	
Exposure Net to CCPs Exp	ressed Current posure CV IHC/SLHC enario	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		

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

	Ratings Category					Exposu	re Data		
Internal Rating	External Rating	Gross Current Exposure excluding CCPs	Gross Current Exposure to CCPs	Exposure	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			, , , , , , , , , , , , , , , , , , , ,		Exposu	re Data		
Internal rating	External rating	Gross Current Exposure excluding CCPs	Gross Current Exposure to CCPs	Exposure	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)

			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

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)

Co	ounterparty	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

Co	ounterparty	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	Net Current Exposureexclu ding CCPs					

					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

					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

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)		Sub-netting Set ID	Industry Code	Country	Internal Rating	External Rating		Expected Exposure (EE) BHC/IHC/SLH C Specification	Marginal Probability of Default (PD)	Loss Given Default (LGD) (CVA)	Discount Factor	Stressed Expected Exposure (EE) - FR Scenario and FR Specificati on (Severely Adverse)

ofile by counte

				Stress	ed CVA Inputs				
Consolidated/ Parent Counterparty ID	Exposure (EE) - BHC/IHC/SLHC	Stressed Marginal Probability of Default (PD) FR Scenario (Severely Adverse)	Expected Exposure (EE)	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/SLH C Scenario

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 Scenarios Millions

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

by counterparty: o Stressed CVA for the CCAR quarter

		CVA Inputs							Stress	ed CVA Inputs				
Consolidated/Pare nt Counterparty ID	BHC/IHC/SLH	Marginal Probability of Default (PD)	Loss Given Default (LGD) (CVA)	Discount Factor	Stressed Expected Exposure (EE) - FR Scenario and FR Specificati on (Severely Adverse)	Stressed Expected Exposure (EE) - BHC/IHC/SLHC Scenario and Specification	Stressed Marginal Probability of Default (PD) FR Scenario (Severely Adverse)	Stressed Marginal	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/SLH C Scenario

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

				Co	unterparty and	Time Identific	ers					
Rank	Consolidated/P arent Counterparty Name	Parent	Counterparty	l egal Entity	Netting Set ID	Sub-netting Set ID	Industry Code	Country	Internal Rating	External Rating	Time period (years)	Market spread (bps)

quality by cou

	_	Data Ir	nputs				Туре	of Credit (Quality Inp	ut		
Consolidated/ Parent Counterparty ID	Spread adjustme nt (bps)	Spread (bps) used in CVA calculatio n	(bps) FR	Stressed spreads (bps) BHC/IHC/SLHC Scenario	Mapping approach	Proxy mapping approach	Proxy name	Market input type	Ticker / identifier	•	Source (Bloomber g, Markit, KMV, etc.)	Comments

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

				Co	unterparty and	Time Identifie	ers					
Rank	Consolidated/P arent Counterparty Name	Parent	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)

: quality by couario Stressed CVA for the CCAR quarter

	_	Data lı	nputs				Туре	of Credit C	uality Inpu	ut		
Consolidated/ Parent Counterparty ID	Spread adjustme nt (bps)	Spread (bps) used in CVA calculatio n	(bps) FR	Stressed spreads (bps) BHC/IHC/SLHC Scenario	Mapping approach	Proxy mapping approach	name	Market input type	Ticker / identifier	Report date	Source (Bloomber g, Markit, KMV, etc.)	Comments

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

		Agg	gregate CVA sen	sitivities and sli	ides			
Credit Spreads	-50%	-10%	+1bp	+10%	+100%	+300%	+1bp	+1bp
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Counterparty/Reference Spread							< <cpty 1="" id="" name="">></cpty>	< <cpty 2="" id="" name="">></cpty>
Aggregate								
Aggregate by rating:								
AAA								
AA								
A								
ВВВ								
ВВ								
В								
CCC or lower								
NR								
Interest Rates (bps)	-100bps	-10bps	+1bp	+10bps	+100bps	+300bps	+1bp	+1bp
EUR								
<=1Y								
1-57								
>=5-10Y							< <cpty 1="" name="">></cpty>	< <cpty 2="" name="">></cpty>
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		Top 10 CVA Sensitiv	ities by Risk Factors				
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Commodities (%)	-50%	-10%	+1%	+10%	+100%	+300%	+1%	+1%
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+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%

\$ Millions

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

					Counterparty, Netting Ag	greement 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 NA	1	CPName1	CP1	CP1 LE Name1	CD 1 IE 1	NC1 1 1		
					CP_1_LE_1	NS1_1_1		
NA		CPName1	CP1	CP1_LE_Name1	CP_1_LE_1	NS1_1_2		
NA		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		

..

		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

...

	Net	tting Agreement D	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 Specific General

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

					Position Mark-to-Ma	rket Values					
Stressed Mark-to- Market Received (SFTs) FR scenario (Severely Adverse)	Uns	itressed Mark-	to-Market Cas	h Collateral (E	Perivatives)	Total Unstressed Mark-to-Market Collateral (Derivatives)			-Market Cash Colla FR scenario (Severely Adverse		
<u> </u>	USD	EUR	GBP	JPY	Other		USD	EUR	GBP	JPY	Other

	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?		Stressed CVA FR scenario (Severely Adverse)	
USD	EUR	GBP	JPY	Other									

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

		<u>, , , , , , , , , , , , , , , , , , , </u>	Counter	party identifiers	<u> </u>		Unstre	ssed 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-IV
							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			Exposu	re Data				US Treasury
Internal rating	External rating	Net Current Evnosure	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

cet (Posted) by As	sset category		Unstres	sed Mark-to-Mar	ket (Posted) by	Asset categor	у				
ral Debt larket (Posted)		Central Mark-to-Mark			Mark-tı	Equity o-Market (Post	eed)		Advance	ate Bonds - d Economies larket (Posted)	
United Kingdom & France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	

Repo - Gross Val	ue of Instruments on Reporting		Repo and Rever	se Repo - Gross V	alue of Instrum	ents on Repor	ting Date			
& Agency Agency MBS		Agency MBS	Equities	Corpor		Corporate Bonds		(ABS, RMBS)	Sovereigns	
Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received

				Ur	stressed Mark-to-	-Market (Posted)) by Asset catego	ry	
Other Ed	te Bonds - conomies irket (Posted)	Exchange-Traded Funds Mark-to-Market (Posted)			MBS/CMBS rket (Posted)		MBS/ABS/CMBS rket (Posted)		
IG	IG Sub-IG		Fixed Income	Pass-Throughs	Other (specify)	IG	Sub-IG	USD	EUR

Repo and Reve	rse Repo - Gross Va	lue of Instruments	on Reporting Date			Securities Ler	nding and Borrov	ving - Gross Valu	e of Instruments
	Other		h (+/-)	US Treasur	y & Agency	Agend	cy MBS	Equ	ities
Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received

			Unstre	essed Mark-to-Marke	et (Posted) by Asset Ca	ategory		Unstressed Mark-to	-Market (Receive	ed) by Asset cate
Cash Mark-to-Market (Posted)			Other Mark-to	-Market (Posted)			Mark	Central Debt -to-Market (Rec	eived)
GBP	JPY	Other (specify)	Inflation- indexed securities	Commercial paper	Municipal Bonds	Other (specify)	United States	Germany	United Kingdom & France	Other Eurozone

on Reporting Da	te			Securities	Lending and Borrowir	ng - Gross Value	of Instruments on Re	porting Date	
Corpor	Corporate Bonds		ABS, RMBS)	Sove	ereigns		Other	Cash	
Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received

gory						Unstresse	d Mark-to-Market	(Received) by Asse	category			
			Ма	Equity rk-to-Market (Advanced	e Bonds - Economies ket (Received)	Other Ed	e Bonds - conomies ket (Received)	-	raded Funds ket (Received)
Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG	Equity	Fixed Income

Unstressed Mark-t	to-Market (Receive	d) by Asset catego	γ										
	MBS/CMBS ket (Received)		MBS/ABS/CMBS ket (Received)		Mark-to-N	Cash Market (Receiv	ved)		N		ther ket (Receive	ed)	
Pass-Throughs	Other (specify)	IG	Sub-IG	USD	EUR	GBP	JPY	Other (specify)	Inflation- indexed securities	Commerci al paper	Municipal Bonds	Other (specify)	United States

	Stressed Mark-to-Market (Posted) by Asset category - FR Scenario (Severely Adverse)												
Str	Central Debt Stressed Mark-to-Market (Posted) FR Scenario (Severely Adverse)						Equity ark-to-Mar FR Scenario verely Adve	-))	Corporat Advanced Stressed Mai (Pos FR Sce (Severely	Economies rk-to-Market ted) enario	Corporate Other Ec Stressed Mai (Pos FR Sce (Severely	onomies k-to-Market ted) nario
Germany	United Kingdom & France	Other Eurozone	Japan	Other	us	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG

Exchange-Traded Funds Stressed Mark-to-Market (Posted) FR Scenario (Severely Adverse) Equity Fixed Income Pass-Throughs 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) Stressed Mark-to-Market (Posted) FR Scenario (Severely Adverse) Stressed Mark-to-Market (Posted) FR Scenario (Severely Adverse) USD EUR GBP JPY Other Inflation- indexed securities Other (specify) Municipal al paper Bonds Other (specify)				Stressed	Mark-to-M	larket (Poste	d) by Asset	category - I	FR Scenario	(Severely A	Adverse)				
Equity Fixed Income Pass-Throughs Sub-IG Sub-IG USD EUR GBP JPY Other indexed Specify (specify) IG Sub-IG USD EUR GBP JPY Other indexed specify (specify) IG Sub-IG USD EUR GBP JPY Other indexed specify (specify) IG Sub-IG USD EUR GBP JPY Other indexed specify (specify) IG Sub-IG USD EUR GBP JPY Other indexed specify (specify) IG Sub-IG USD EUR GBP JPY Other indexed specify (specify) IG Sub-IG USD EUR GBP JPY Other indexed specify (specify) IG Sub-IG USD EUR GBP JPY Other indexed specify (specify) IG Sub-IG USD EUR GBP JPY Other indexed specify (specify) IG Sub-IG USD EUR GBP JPY Other Indexed Specify (specify) IG Sub-IG USD EUR GBP JPY Other Indexed Specify (specify) IG Sub-IG USD EUR GBP JPY Other Indexed Specify (specify) IG Sub-IG USD EUR GBP JPY Other Indexed Specify (specify) IG Sub-IG USD EUR GBP JPY Other Indexed Specify (specify) IG Specify (specify)	Stressed Mark-to-Ma (Posted) FR Scenario	arket S	Stressed Mark (Post FR Scer	k-to-Market ed) nario	RMBS/A Stressed Market FR Sc	BS/CMBS I Mark-to- (Posted) enario	:		ark-to-Marl FR Scenario	,)	Stress	ed Mark-to FR Sc	o-Market (P enario	osted)
	Equity Fixed In	come Pa	nss-Throughs		IG	Sub-IG	USD	EUR	GBP	JPY	Other	indexed			Other (specify)

			S	tressed Marl	k-to-Marke	t (Received) by Asset c	ategory - Fl	R Scenario (Severely Adv	verse)			
	Central Debt Stressed Mark-to-Market (Received) FR Scenario (Severely Adverse)					\$		Equity ork-to-Mark FR Scenario verely Adve	· o	d)	Advanced Stressed Market (FR Sc	te Bonds - Economies I Mark-to- Received) enario y Adverse)	Other Ed Stressed Ma (Rece FR Sc	e Bonds - conomies rk-to-Market eived) enario r Adverse)
United States	Germany	United Kingdom & France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG

			St	ressed Mark-	to-Market (Received) by Ass	set category	y - FR Scena	rio (Severe	ly Adverse)				
Stressed Market (I FR Sce	nge-Traded nds Mark-to- Received) enario Adverse)	US Agency N Stressed I Market (R FR Sce (Severely A	Mark-to- eceived) nario	Non-Ag RMBS/AB: Stressed N Market (Ro FR Scer (Severely A	S/CMBS Mark-to- eceived) nario	Stre		Cash to-Market Scenario ely Adverse	. ,		Stresse	ed Mark-to- FR Sc	her Market (Re enario ⁄ Adverse)	ceived)
Equity	Fixed Income	Pass- Throughs	Other (specify)	IG	Sub-IG	USD	EUR	GBP	JPY	Other (specify)	Inflation- indexed securities	Commerci al naner	Municipal Bonds	Other (specify)

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

Rank Methodology	Rank	Counterparty Name	Consolidated / Parent Entity Counterparty ID	Counterparty Legal Entity Name	Counterparty Legal Entity Identifier (LEI)	Netting Set ID	Unstre	ssed Exposure Mar
							Vanilla Interest Rate Derivatives Unstressed Exposure Mark-to-Market	Vanilla FX Derivatives Unstressed Exposure Mark- to-Market

G7 G7

QCCP

NQCCP

NA

. . .

k-to-Market by A	sset category		Unstres	sed Exposure Ma	rk-to-Market by	Asset catego	у			
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	Physical Commodity Derivatives Unstressed	l Other (single	l(Multi-name)	Exotic Equity Derivatives Unstressed Exposure Mark-to- Market	Hybrids Unstressed Exposure Mark-to- Market	Structured Products (MBS, ABS) Unstressed Exposure Mark- to-Market

Unstressed Exposure Mark- to-Market by Asset category				Stressed	Exposure Mark-to	-Market by Asse Structured	t category - FR S	cenario (Severel Other Cash +	y Adverse) Other (single
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)	Stressed Exposure Mark- to-Market FR Scenario (Severely	Vanilla Equity Derivatives Stressed Exposure Mark- to-Market FR Scenario (Severely Adverse)	Interest Rate Derivatives Stressed Exposure Mark to-Market FR Scenario (Severely Adverse)	and Structured FX Derivatives Stressed	Commodity Derivatives Stressed	name) Credit Derivatives Stressed Exposure Mark

Structured			by Asset cate	ure Mark-to-Market gory - FR Scenario lly Adverse)
(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)	Products (MBS, ABS) Stressed Exposure Mark to-Market	Other Stressed Exposure Mark-to-Market (provide details, breakdown) FR Scenario (Severely Adverse)

FR Y-14Q Schedule M - Balances

Institution Name:	
RSSD ID:	
Date of Data Submission:	

FR Y-14Q Schedule M.1 - Balances

		In Domestic Offices In Internationa		In International Of	ıl Offices	
		Column A	Column B	Column C	Column D	
		HFI at AC	HFS/FVO	HFI at AC	HFS/FVO	
1. Loans secured by real estate						
a. Residential real estate (1-4 family)						
(1) Closed-end first liens						
(a) First mortgages	CALBP328	CALBP329	CALBP330	CALBP331		
(b) First lien HELOANs	CALBP332	CALBP333	CALBP334	CALBP335		
(2) Revolving and junior liens						
(a) Junior lien HELOANs	CALBP336	CALBP337	CALBP338	CALBP339		
(b) HELOCs	CALBP340	CALBP341	CALBP342	CALBP343		
b. Commercial real estate			<u> </u>			
(1) Construction and land development	CALBP344	CALBP345	CALBP346	CALBP347		
(2) Multifamily real estate	CALBP348	CALBP349	CALBP350	CALBP351		
(3) Nonfarm nonresidential		<u> </u>	<u> </u>			
(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		
(1) Paycheck Protection Program (PPP) loans	CALBLL62	CALBLL63	CALBLL64	CALBLL65		
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		12 22 1	12	1		
a. Loans to foreign governments	CALBR687	CALBR688	CALBR689	CALBR690		
b. Agricultural loans		CALBR692	CALBR693	CALBR694		
c. Securities lending	+	CALBR696	CALBR697	CALBR698		
d. Loans to financial institutions		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	+	CALBLF15	CALBLF16	CALBLF17		

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

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

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

		HFI at AC, non-PCI (1)			HFI at AC, PCI (1)		
	Col	umn A	Column B	Column C		Column D	
Part I - Book Value and UPB	Boo	k Value	UPB	Book Value	2	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		1 1	T		TT		
(a) Junior lien HELOANs		CALBR760		CALBR761	CALBR762		
(b) HELOCs	. CALBR763	CALBR764		CALBR765	CALBR766		
a. Bank cards	CALBR767	CALBR768	1	CALBR769	CALBR770		
b. Charge cards		CALBR772		CALBR773	CALBR774		
3. Other consumer loans and leases	CALBR//I	CALBR772	l	CALBR//S	CALBR774		
a. Auto loans	. CALBR775	CALBR776		CALBR777	CALBR778		
b. All other consumer loans and leases	CALBR779	CALBR780		CALBR781	CALBR782		
Post II Completing Interior Language (2)							
Part II Cumulative Interim Loan Losses (2)	_						
1. First Lien Mortgages (in Domestic Offices)							
a. Cumulative Interim Loan Losses Non-PCI							
b. Cumulative Interim Loan Losses PCI							
c. Cumulative Interim Loan Losses							
a. Cumulative Interim Loan Losses Non-PCI							
b. Cumulative Interim Loan Losses Non-PCI							
c. Cumulative Interim Loan Losses							
Closed-End Junior Liens (in Domestic Offices)							
a. Cumulative Interim Loan Losses Non-PCI							
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	CACDDAAA						
b. Cumulative Interim Loan Losses PCI	01000111						
c. Cumulative Interim Loan Losses	. CASRKY28						
5. First Lien Mortgages and HELOANs (International)							
a. Cumulative Interim Loan Losses Non-PCI	04.0004.04						
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