FR Y-14Q: Trading, PE and Other Fair Value Assets Schedules

Institution Name: Firm Name

Effective Date:

Date of Data Submission:

Note: The red text in this document indicates changes made to the form going into effect on September 30, 2022.

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

Firm Name

Effective date
Submission Date

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

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

Firm Name

Effective date
Submission Date

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

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

Firm Name

Effective Date:
Submission Date:

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

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

CTRDH048

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

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

CTRDH050							
						Check:	$0.0000

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

CTRDH051							
						Check:	$0.0000

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

CTRDH049							
						Check:	$0.0000

Trading, PE & Other Fair Value Assets Schedule
Other Equity

Firm Name

Effective Date:
Submission Date:

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

CTRDH055

Region	1Y	2Y	3Y	5Y	7Y	10Y	Unspecified Tenor	Total
CTRDH053				CTRDH054				
US								$0.00
Europe								$0.00
Japan								$0.00
Other / Unspecified								$0.00
Total	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00

Trading, PE & Other Fair Value Assets Schedule

FX Spot Sensitivities

Firm Name

Effective Date:
Submission Date:

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

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

Trading, PE & Other Fair Value Assets Schedule
FX Vega

Firm Name

Effective Date:
Submission Date:

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

CTRDH065

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

Trading, PE & Other Fair Value Assets Schedule
Rates DV01

Firm Name

Effective Date	
Submission Date	

DV01 ($K / -1 bp)

CTRDH070
Currency CTRDH068
Category CTRDH069

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

Trading, PE & Other Fair Value Assets Schedule
Rates DV01

Firm Name

Effective Date	
Submission Date	

DV01 ($K / -1 bp)
CTRDH070

	MATURITY														$MM P/(L) from a Parallel Move in Rates (bps) CTRDH071											
	1M	3M	6M	9M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	Total		-200 bps	-100 bps	-50 bps	0 bps	+50 bps	+100 bps	+150 bps	+200 bps	+300 bps	+400 bps	+500 bps
EUR Directional Risks																										
Governments Austria														0.00					$0							
Governments Belgium														0.00					$0							
Governments Finland														0.00					$0							
Governments France														0.00					$0							
Governments Germany														0.00					$0							
Governments Greece														0.00					$0							
Governments Ireland														0.00					$0							
Governments Italy														0.00					$0							
Governments Netherlands														0.00					$0							
Governments Portugal														0.00					$0							
Governments Spain														0.00					$0							
Governments Other														0.00					$0							
Agencies														0.00					$0							
Municipals														0.00					$0							
Swaps / Discounting Curve														0.00					$0							
Instruments shocked by MV**														0.00												
Other														0.00					$0							
Total Directional	0	0	0	0	0	0	0	0	0	0	0	0	0	0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
EUR Basis Risks (Do not include the swap/discounting curve specified above)																										
OIS Basis														0.00												
1m Basis														0.00												
3m Basis														0.00												
6m Basis														0.00												
12m Basis														0.00												
Other Basis														0.00												
GBP Directional Risks																										
Governments														0.00					$0							
Agencies														0.00					$0							
Municipals														0.00					$0							
Swaps / Discounting Curve														0.00					$0							
Instruments shocked by MV**														0.00												
Other														0.00					$0							
Total Directional	0	0	0	0	0	0	0	0	0	0	0	0	0	0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
GBP Basis Risks (Do not include the swap/discounting curve specified above)																										
OIS Basis														0.00												
1m Basis														0.00												
3m Basis														0.00												
6m Basis														0.00												
12m Basis														0.00												
Other Basis														0.00												
JPY Directional Risks																										
Governments														0.00					$0							
Agencies														0.00					$0							
Municipals														0.00					$0							
Swaps / Discounting Curve														0.00					$0							
Instruments shocked by MV**														0.00												
Other														0.00					$0							
Total Directional	0	0	0	0	0	0	0	0	0	0	0	0	0	0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
JPY Basis Risks (Do not include the swap/discounting curve specified above)																										
OIS Basis														0.00												
1m Basis														0.00												
3m Basis														0.00												
6m Basis														0.00												
12m Basis														0.00												
														0.00												
														0.00												
														0.00												
														0.00												
Other Basis														0.00												

Trading, PE & Other Fair Value Assets Schedule
Rates DV01

Firm Name

Effective Date	
Submission Date	

DV01 ($K / -1 bp)
CTRDH070

	MATURITY													
	1M	3M	6M	9M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	Total
NOK Directional Risks														
Governments														0.00
Agencies														0.00
Municipals														0.00
Swaps / Discounting Curve														0.00
Instruments shocked by MV**														0.00
Other														0.00
Total Directional	0	0	0	0	0	0	0	0	0	0	0	0	0	0
NOK Basis Risks (Do not include the swap/discounting curve specified above)														
OIS Basis														0.00
1m Basis														0.00
3m Basis														0.00
6m Basis														0.00
12m Basis														0.00
Other Basis														0.00
NZD Directional Risks														
Governments														0.00
Agencies														0.00
Municipals														0.00
Swaps / Discounting Curve														0.00
Instruments shocked by MV**														0.00
Other														0.00
Total Directional	0	0	0	0	0	0	0	0	0	0	0	0	0	0
NZD Basis Risks (Do not include the swap/discounting curve specified above)														
OIS Basis														0.00
1m Basis														0.00
3m Basis														0.00
6m Basis														0.00
12m Basis														0.00
Other Basis														0.00
SEK Directional Risks														
Governments														0.00
Agencies														0.00
Municipals														0.00
Swaps / Discounting Curve														0.00
Instruments shocked by MV**														0.00
Other														0.00
Total Directional	0	0	0	0	0	0	0	0	0	0	0	0	0	0
SEK Basis Risks (Do not include the swap/discounting curve specified above)														
OIS Basis														0.00
1m Basis														0.00
3m Basis														0.00
6m Basis														0.00
12m Basis														0.00
Other Basis														0.00
USD Directional Risks														
Governments														0.00
Agencies														0.00
Municipals														0.00
Swaps / Discounting Curve														0.00
Instruments shocked by MV**														0.00
Other														0.00
Total Directional	0	0	0	0	0	0	0	0	0	0	0	0	0	0
USD Basis Risks (Do not include the swap/discounting curve specified above)														
Prime Basis														0.00
CP Basis														0.00
OIS Basis														0.00
1m Basis														0.00
3m Basis														0.00
6m Basis														0.00
12m Basis														0.00
Other Basis														0.00

CTRDH052

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

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

	-200 bps	-100 bps	-50 bps	0 bps	+50 bps	+100 bps	+150 bps	+200 bps	+300 bps	+400 bps	+500 bps
NOK Directional Risks											
Governments				$0							
Agencies				$0							
Municipals				$0							
Swaps / Discounting Curve				$0							
Instruments shocked by MV**											
Other				$0							
Total Directional	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
NZD Directional Risks											
Governments				$0							
Agencies				$0							
Municipals				$0							
Swaps / Discounting Curve				$0							
Instruments shocked by MV**											
Other				$0							
Total Directional	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
SEK Directional Risks											
Governments				$0							
Agencies				$0							
Municipals				$0							
Swaps / Discounting Curve				$0							
Instruments shocked by MV**											
Other				$0							
Total Directional	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
USD Directional Risks											
Governments				$0							
Agencies				$0							
Municipals				$0							
Swaps / Discounting Curve				$0							
Instruments shocked by MV**											
Other				$0							
Total Directional	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0

Trading, PE & Other Fair Value Assets Schedule
Rates DV01

Firm Name

Effective Date	
Submission Date	

DV01 ($K / -1 bp)

CTRDH070
CTRDH070

	MATURITY														$MM P/(L) from a Parallel Move in Rates (bps) CTRDH071											
	1M	3M	6M	9M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	Total		-200 bps	-100 bps	-50 bps	0 bps	+50 bps	+100 bps	+150 bps	+200 bps	+300 bps	+400 bps	+500 bps
Other Advanced Economies Directional Risks																										
Governments														0.00					$0							
Agencies														0.00					$0							
Municipals														0.00					$0							
Swaps / Discounting Curve														0.00					$0							
Instruments shocked by MV**														0.00												
Other														0.00					$0							
Total Directional	0	0	0	0	0	0	0	0	0	0	0	0	0	0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Total Advanced Economies (Directional)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Directional Risks: Emerging Europe																										
BGN														0.00					$0							
CZK														0.00					$0							
HRK														0.00					$0							
HUF														0.00					$0							
PLN														0.00					$0							
RON														0.00					$0							
RUB														0.00					$0							
Other Emerging Europe														0.00					$0							
Total Emerging Europe	0	0	0	0	0	0	0	0	0	0	0	0	0	0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Directional Risks: Latin America & Caribbean																										
ARS														0.00					$0							
BRL														0.00					$0							
CLP														0.00					$0							
COP														0.00					$0							
MXN														0.00					$0							
PEN														0.00					$0							
VEF														0.00					$0							
Other Latam & Caribbean														0.00					$0							
Total Latam & Caribbean	0	0	0	0	0	0	0	0	0	0	0	0	0	0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Directional Risks: Asia Ex-Japan																										
CNY														0.00					$0							
HKD														0.00					$0							
IDR														0.00					$0							
INR														0.00					$0							
KRW														0.00					$0							
MYR														0.00					$0							
PHP														0.00					$0							
SGD														0.00					$0							
THB														0.00					$0							
TWD														0.00					$0							
Other Asia Ex-Japan														0.00					$0							
Total Asia Ex-Japan	0	0	0	0	0	0	0	0	0	0	0	0	0	0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Directional Risks: Middle East/North Africa																										
ILS														0.00					$0							
TRY														0.00					$0							
Other Middle East/Africa														0.00					$0							
Total Middle East/N. Africa	0	0	0	0	0	0	0	0	0	0	0	0	0	0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Directional Risks: Sub-Saharan Africa																										
ZAR														0.00					$0							
Other Sub-Saharan Africa														0.00					$0							
Total Sub-Saharan Africa	0	0	0	0	0	0	0	0	0	0	0	0	0	0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
GLOBAL TOTAL DIRECTIONAL	0	0	0	0	0	0	0	0	0	0	0	0	0	0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0

Trading, PE & Other Fair Value Assets Schedule
Rates Vega

Firm Name

Effective Date:
Submission Date:

Vega convention must be Normal: CTRDH072 **Normal**

Specify the units in which vega is expressed: CTRDH073 $MM / +10 bps shift

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

CTRDH077

Expiry CTRDH075
Currency CTRDH076

CTRDH074

AUD

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

EUR

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

GBP

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

Trading, PE & Other Fair Value Assets Schedule
Rates Vega

Firm Name

Effective Date:
Submission Date:

Vega convention must be Normal: CTRDH072 **Normal**

Specify the units in which vega is expressed: CTRDH073 $MM / +10 bps shift

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

CTRDH077

JPY

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

USD

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

US MBS Vega CTRDH078

Other Advanced Economies

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

Trading, PE & Other Fair Value Assets Schedule
Rates Vega

Firm Name

Effective Date:
Submission Date:

Vega convention must be Normal: CTRDH072 **Normal**
Specify the units in which vega is expressed: CTRDH073 $MM / +10 bps shift

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

CTRDH077

Total Emerging Europe

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

Total Latam & Caribbean

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

Total Asia Ex-Japan

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

Trading, PE & Other Fair Value Assets Schedule
Rates Vega

Firm Name

Effective Date:
Submission Date:

Vega convention must be Normal: CTRDH072 **Normal**

Specify the units in which vega is expressed: CTRDH073 $MM / +10 bps shift

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

CTRDH077

Total ME/N. Africa

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

Total Sub-Saharan Africa

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

Trading, PE & Other Fair Value Assets Schedule
Other Rates

Firm Name

Effective Date:
Submission Date:

Inflation Delta ($K / +1 bp)

CTRDH081	MATURITY													
Currency	**1M**	**3M**	**6M**	**9M**	**1Y**	**2Y**	**3Y**	**5Y**	**7Y**	**10Y**	**15Y**	**20Y**	**30Y**	**Total**
CTRDH079	CTRDH080													
AUD														**0.00**
EUR														**0.00**
GBP														**0.00**
JPY														**0.00**
USD														**0.00**
Other														**0.00**
Total	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**

Cross-Currency vs. USD Basis ($K / +1 bp)

(+1 bp parallel move in curve relative to base curve)

CTRDH082	MATURITY													
Currency	**1M**	**3M**	**6M**	**9M**	**1Y**	**2Y**	**3Y**	**5Y**	**7Y**	**10Y**	**15Y**	**20Y**	**30Y**	**Total**
CTRDH079	CTRDH080													
AUD														**0.00**
EUR														**0.00**
GBP														**0.00**
JPY														**0.00**
Other														**0.00**
Total	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**

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

Energy

Delta ($MM)

CTRDH087

CTRDH086

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

Gamma ($MM / +1%)

CTRDH088

Total Gamma									

Vega ($MM / +1 vol pt)

CTRDH089

Vega ($MM / +10% Rel)

CTRDH090

Total Vega									

Trading, PE & Other Fair Value Asse
Energy

Effective Date:
Submission Date:

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

Gamma ($MM / +1%)

Total Gamma											0

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

Total Vega											0

Trading, PE & Other Fair Value Asse
Energy

Delta ($MM)

CTRDH087

CTRDH086

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

Gamma ($MM / +1%)

Total Gamma																0

Vega ($MM / +1 vol pt)

Vega ($MM / +10% Rel)

Total Vega																0

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

Energy

Delta ($MM)

CTRDH087

CTRDH086

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

Gamma ($MM / +1%)

Total Gamma															0

Vega ($MM / +1 vol pt)

Vega ($MM / +10% Rel)

Total Vega															0

Trading, PE & Other Fair Value Asse
Energy

Effective Date:
Submission Date:

Delta ($MM)

CTRDH087

CTRDH086

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

Gamma ($MM / +1%)

Total Gamma													0	0

Vega ($MM / +1 vol pt)

Vega ($MM / +10% Rel)

Total Vega													0	0

Trading, PE & Other Fair Value Asse
Energy

Delta ($MM)

CTRDH087

CTRDH086

Spot Maturity	INFORMATIONAL**			
	CTRDH083			
	Heat Rate Options		Tolling Agreements	
	Gas Component	Power Component	Gas Component	Power Component
	CTRDH084			
Month 1				
Month 2				
Month 3				
Month 4				
Month 5				
Month 6				
Month 7				
Month 8				
Month 9				
Month 10				
Month 11				
Month 12				
Month 13				
Month 14				
Month 15				
Month 16				
Month 17				
Month 18				
Month 19				
Month 20				
Month 21				
Month 22				
Month 23				
Month 24				
Year 3				
Year 4				
Year 5				
Year 6				
Year 7				
Year 8				
Year 9				
Year 10-14				
Year 15-19				
Year 20+				
Total Delta	**$0**	**$0**	**$0**	**$0**

** See FR Y-14Q instructions

Gamma ($MM / +1%)

Total Gamma				

Vega ($MM / +1 vol pt)

Vega ($MM / +10% Rel)

Total Vega				

Trading, PE & Other Fair Value Assets Schedule
Metals

Firm Name

Effective Date
Submission Date

Delta ($MM)

CTRDH087

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

Gamma ($MM / +1%)

CTRDH088

Total Gamma							0											0		0

Vega ($MM / +1 vol pt)

CTRDH089

Vega ($MM / +10% Rel)

CTRDH090

Total Vega							0											0		0

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

Firm Name

Effective Date:
Submission Date:

Delta ($MM)

CTRDH087

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

Gamma ($MM / +1%)

CTRDH088

Total Gamma																	0

Vega ($MM / +1 vol pt)

CTRDH089

Vega ($MM / +10% Rel)

CTRDH090

Total Vega																	0

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

Firm Name

Effective Date:
Submission Date:

Delta ($MM)

CTRDH087

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

Gamma ($MM / +1%)

CTRDH088

Total Gamma					0		0

Vega ($MM / +1 vol pt)

CTRDH089

Vega ($MM / +10% Rel)

CTRDH090

Total Vega					0		0

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

Firm Name

Effective Date:
Submission Date:

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

CTRDH094

CTRDH095

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

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

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

CTRDH094

CTRDH095

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

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

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

CTRDH094

CTRDH095

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

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

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

Firm Name

Effective Date:
Submission Date:

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

CTRDH094

CTRDH095

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

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

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

CTRDH094

CTRDH095

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

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

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

CTRDH094

CTRDH095

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

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

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

Firm Name

Effective Date:
Submission Date:

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

CTRDH094

CTRDH095

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

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

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

CTRDH094

CTRDH095

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

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

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

Firm Name

Effective Date:
Submission Date:

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

CTRDH094

CTRDH095

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

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

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

CTRDH094

CTRDH095

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

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

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

CTRDH094

CTRDH095

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

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

Trading, PE & Other Fair Value Assets Schedule
Securitized Products

Firm Name

		RMBS															
		CTRDH096															
	Grand Total	Non-Agency Prime	Sub-prime	Option ARMS	Other AltA	Unspec Non-Prime	HELOC	RMBS CDO	RMBS CDS	Credit Basket	PrimeX	ABX / TABX	Prime Whole Loans	Non-Prime Whole Loans	European RMBS	Other / Unspecified	RMBS SubTotal
MV* ($MM)																	
CTRDH100										CTRDH097							
Rating CTRDH098																	
Vintage CTRDH099																	
AAA Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y	$0																$0
> 6Y and <= 9Y	$0																$0
> 3Y and <= 6Y	$0																$0
<= 3Y	$0																$0
Unspecified Vintage	$0																$0
AA Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y	$0																$0
> 6Y and <= 9Y	$0																$0
> 3Y and <= 6Y	$0																$0
<= 3Y	$0																$0
Unspecified Vintage	$0																$0
A Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y	$0																$0
> 6Y and <= 9Y	$0																$0
> 3Y and <= 6Y	$0																$0
<= 3Y	$0																$0
Unspecified Vintage	$0																$0
BBB Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y	$0																$0
> 6Y and <= 9Y	$0																$0
> 3Y and <= 6Y	$0																$0
<= 3Y	$0																$0
Unspecified Vintage	$0																$0
BB Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y	$0																$0
> 6Y and <= 9Y	$0																$0
> 3Y and <= 6Y	$0																$0
<= 3Y	$0																$0
Unspecified Vintage	$0																$0
B Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y	$0																$0
> 6Y and <= 9Y	$0																$0
> 3Y and <= 6Y	$0																$0
<= 3Y	$0																$0
Unspecified Vintage	$0																$0
<B Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y	$0																$0
> 6Y and <= 9Y	$0																$0
> 3Y and <= 6Y	$0																$0
<= 3Y	$0																$0
Unspecified Vintage	$0																$0
NR Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y	$0																$0
> 6Y and <= 9Y	$0																$0
> 3Y and <= 6Y	$0																$0
<= 3Y	$0																$0
Unspecified Vintage	$0																$0
Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0

Trading, PE & Other Fair Val
Securitized Products

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

Trading, PE & Other Fair Val
Securitized Products

Effective Date:	
Submission Date:	

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

Trading, PE & Other Fair Value Assets Schedule
Securitized Products

Firm Name

		RMBS															
		CTRDH096															
	Grand Total	**Non-Agency Prime**	**Sub-prime**	**Option ARMS**	**Other AltA**	**Unspec Non-Prime**	**HELOC**	**RMBS CDO**	**RMBS CDS**	**Credit Basket**	**PrimeX**	**ABX / TABX**	**Prime Whole Loans**	**Non-Prime Whole Loans**	**European RMBS**	**Other / Unspecified**	**RMBS SubTotal**
Notional ($MM)																	
CTRDH101																	
Rating (CTRDH098)																	
Vintage (CTRDH099)																	
AAA Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y	$0																$0
> 6Y and <= 9Y	$0																$0
> 3Y and <= 6Y	$0																$0
<= 3Y	$0																$0
Unspecified Vintage	$0																$0
AA Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y	$0																$0
> 6Y and <= 9Y	$0																$0
> 3Y and <= 6Y	$0																$0
<= 3Y	$0																$0
Unspecified Vintage	$0																$0
A Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y	$0																$0
> 6Y and <= 9Y	$0																$0
> 3Y and <= 6Y	$0																$0
<= 3Y	$0																$0
Unspecified Vintage	$0																$0
BBB Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y	$0																$0
> 6Y and <= 9Y	$0																$0
> 3Y and <= 6Y	$0																$0
<= 3Y	$0																$0
Unspecified Vintage	$0																$0
BB Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y	$0																$0
> 6Y and <= 9Y	$0																$0
> 3Y and <= 6Y	$0																$0
<= 3Y	$0																$0
Unspecified Vintage	$0																$0
B Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y	$0																$0
> 6Y and <= 9Y	$0																$0
> 3Y and <= 6Y	$0																$0
<= 3Y	$0																$0
Unspecified Vintage	$0																$0
<B Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y	$0																$0
> 6Y and <= 9Y	$0																$0
> 3Y and <= 6Y	$0																$0
<= 3Y	$0																$0
Unspecified Vintage	$0																$0
NR Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y	$0																$0
> 6Y and <= 9Y	$0																$0
> 3Y and <= 6Y	$0																$0
<= 3Y	$0																$0
Unspecified Vintage	$0																$0
Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0

Trading, PE & Other Fair Val
Securitized Products

	ABS								CMBS							
	CTRDH096								CTRDH096							
	Autos	Credit Cards	Student Loans	ABS CDS	Credit Basket	Index Tranches	Other / Unspecified	ABS SubTotal	Cash Non-Agency CMBS	CMBS CDS	CMBS CDO	Credit Basket	Index Tranches	Whole Loans	Other / Unspecified	CMBS SubTotal
Notional ($MM)																
CTRDH101																
Rating (CTRDH098)																
Vintage (CTRDH099)																
AAA Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y								$0								$0
> 6Y and <= 9Y								$0								$0
> 3Y and <= 6Y								$0								$0
<= 3Y								$0								$0
Unspecified Vintage								$0								$0
AA Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y								$0								$0
> 6Y and <= 9Y								$0								$0
> 3Y and <= 6Y								$0								$0
<= 3Y								$0								$0
Unspecified Vintage								$0								$0
A Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y								$0								$0
> 6Y and <= 9Y								$0								$0
> 3Y and <= 6Y								$0								$0
<= 3Y								$0								$0
Unspecified Vintage								$0								$0
BBB Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y								$0								$0
> 6Y and <= 9Y								$0								$0
> 3Y and <= 6Y								$0								$0
<= 3Y								$0								$0
Unspecified Vintage								$0								$0
BB Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y								$0								$0
> 6Y and <= 9Y								$0								$0
> 3Y and <= 6Y								$0								$0
<= 3Y								$0								$0
Unspecified Vintage								$0								$0
B Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y								$0								$0
> 6Y and <= 9Y								$0								$0
> 3Y and <= 6Y								$0								$0
<= 3Y								$0								$0
Unspecified Vintage								$0								$0
<B Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y								$0								$0
> 6Y and <= 9Y								$0								$0
> 3Y and <= 6Y								$0								$0
<= 3Y								$0								$0
Unspecified Vintage								$0								$0
NR Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
> 9Y								$0								$0
> 6Y and <= 9Y								$0								$0
> 3Y and <= 6Y								$0								$0
<= 3Y								$0								$0
Unspecified Vintage								$0								$0
Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0

Trading, PE & Other Fair Val
Securitized Products

Effective Date:
Submission Date:

	Corporate CDO / CLO			Warehouse		
	CTRDH096			CTRDH096		
	CLO	Other / Unspecified	Corporate CDO/CLO SubTotal	Total Size	Total Protection	Other / Unspecified
Notional ($MM)						
CTRDH101						
Rating (CTRDH098)						
Vintage (CTRDH099)						
AAA Total	$0	$0	$0	$0	$0	$0
> 9Y			$0			
> 6Y and <= 9Y			$0			
> 3Y and <= 6Y			$0			
<= 3Y			$0			
Unspecified Vintage			$0			
AA Total	$0	$0	$0	$0	$0	$0
> 9Y			$0			
> 6Y and <= 9Y			$0			
> 3Y and <= 6Y			$0			
<= 3Y			$0			
Unspecified Vintage			$0			
A Total	$0	$0	$0	$0	$0	$0
> 9Y			$0			
> 6Y and <= 9Y			$0			
> 3Y and <= 6Y			$0			
<= 3Y			$0			
Unspecified Vintage			$0			
BBB Total	$0	$0	$0	$0	$0	$0
> 9Y			$0			
> 6Y and <= 9Y			$0			
> 3Y and <= 6Y			$0			
<= 3Y			$0			
Unspecified Vintage			$0			
BB Total	$0	$0	$0	$0	$0	$0
> 9Y			$0			
> 6Y and <= 9Y			$0			
> 3Y and <= 6Y			$0			
<= 3Y			$0			
Unspecified Vintage			$0			
B Total	$0	$0	$0	$0	$0	$0
> 9Y			$0			
> 6Y and <= 9Y			$0			
> 3Y and <= 6Y			$0			
<= 3Y			$0			
Unspecified Vintage			$0			
<B Total	$0	$0	$0	$0	$0	$0
> 9Y			$0			
> 6Y and <= 9Y			$0			
> 3Y and <= 6Y			$0			
<= 3Y			$0			
Unspecified Vintage			$0			
NR Total	$0	$0	$0	$0	$0	$0
> 9Y			$0			
> 6Y and <= 9Y			$0			
> 3Y and <= 6Y			$0			
<= 3Y			$0			
Unspecified Vintage			$0			
Total	$0	$0	$0	$0	$0	$0

Trading, PE & Other Fair Value Assets Schedule
Agencies

Firm Name

Effective Date:
Submission Date:

	MV ($MM)	DV01 ($K / -1 bp)	CS01 ($K/+1 bp OAS widening)	$K / +1% rise in prepayments	Profit/(Loss) in $K from an Absolute Widening in OAS (bps)									
					CTRDH108									
						0 bps	+1 bps	+10 bps	+50 bps	+100 bps	+200 bps	+300 bps	+400 bps	
US Residential Agency Products	CTRDH104	CTRDH105	CTRDH106	CTRDH107	CTRDH109									
CTRDH102														
CTRDH103														
IOs						$0	$0							
POs						$0	$0							
Other CMOs						$0	$0							
Pass-Throughs						$0	$0							
Agency Debt/Debentures						$0	$0							
IOS Index						$0	$0							
POS Index						$0	$0							
MBX Index						$0	$0							
Other Agency Derivatives						$0	$0							
TBA's						$0	$0							
Reverse Mortgages						$0	$0							
Residential Other / Unspecified						$0	$0							
Total	**$0**	**0**	**0**	**0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
US Commercial Agency Products														
CTRDH102														
CTRDH103														
Cash Agency CMBS						$0	$0							
Agency CMBS Derivatives						$0	$0							
Commercial Other / Unspecified						$0	$0							
Total	**$0**	**0**	**0**	**0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
Non-US Agency Products														
CTRDH102														
CTRDH410														
AAA						$0	$0							
AA						$0	$0							
A						$0	$0							
BBB						$0	$0							
BB						$0	$0							
B						$0	$0							
<B						$0	$0							
NR						$0	$0							
Total	**$0**	**0**	**0**	**0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**

Trading, PE & Other Fair Value Assets Schedule
Munis
CTRDH347

Firm Name

Effective Date:
Submission Date:

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

Trading, PE & Other Fair Value Assets Schedule
Munis
CTRDH347

Firm Name

Effective Date:
Submission Date:

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

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

Trading, PE & Other Fair Value Assets Schedule
Munis
CTRDH347

Firm Name

Effective Date:
Submission Date:

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

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

Effective Date:

Submission Date:

Auction Rate Securities (ARS)

CTRDH347

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

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

Effective Date:

Submission Date:

Auction Rate Securities (ARS)

CTRDH347

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

Municipal Auction Rate Securities (MARS)

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

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:

Submission Date:

Auction Rate Securities (ARS)

CTRDH347

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

Auction Rate Preferred Securities (ARPS)

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

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

Effective Date:

Submission Date:

Auction Rate Securities (ARS)

CTRDH347

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

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:

Submission Date:

Auction Rate Securities (ARS)

CTRDH347

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

Other / Unspecified Auction Rate Securities

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

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:

Submission Date:

Auction Rate Securities (ARS)

CTRDH347

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

Grand Total

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

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

Firm Name

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

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

Effective Date:
Submission Date:

Asset category CTRDH110 Rating CTRDH111 Maturity CTRDH112	Profit/(Loss) in $K from an Absolute Widening in Spreads (bps)											
	CTRDH116											
		0 bps	+1 bp	+50 bps	+100 bps	+500 bps	+1000 bps	+1500 bps	+2000 bps	+3000 bps	+4000 bps	
	CTRDH114											
Bonds												
AAA		$0	$0									
AA		$0	$0									
A		$0	$0									
BBB		$0	$0									
BB		$0	$0									
B		$0	$0									
<B: Defaulted												
<B: Not Defaulted		$0	$0									
<B: Default Status Unknown		$0	$0									
NR		$0	$0									
Bonds Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
1M		$0	$0									
3M		$0	$0									
6M		$0	$0									
9M		$0	$0									
1Y		$0	$0									
2Y		$0	$0									
3Y		$0	$0									
5Y		$0	$0									
7Y		$0	$0									
10Y		$0	$0									
15Y		$0	$0									
20Y		$0	$0									
30Y		$0	$0									
Bonds Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
Loans												
AAA		$0	$0									
AA		$0	$0									
A		$0	$0									
BBB		$0	$0									
BB		$0	$0									
B		$0	$0									
<B: Defaulted												
<B: Not Defaulted		$0	$0									
<B: Default Status Unknown		$0	$0									
NR		$0	$0									
Loans Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0
1M		$0	$0									
3M		$0	$0									
6M		$0	$0									
9M		$0	$0									
1Y		$0	$0									
2Y		$0	$0									
3Y		$0	$0									
5Y		$0	$0									
7Y		$0	$0									
10Y		$0	$0									
15Y		$0	$0									
20Y		$0	$0									
30Y		$0	$0									
Loans Total	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0

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

Firm Name

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

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

Effective Date:
Submission Date:

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

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

Firm Name

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

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orporate Credit-Advanced Economies
TRDH347

Effective Date:
Submission Date:

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

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

Firm Name

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

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

Effective Date:
Submission Date:

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

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

Firm Name

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

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Effective Date:
Submission Date:

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

Trading, PE & Other Fair Value Assets Schedule Firm Name

Corporate Credit-Emerging Markets

CTRDH347

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

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Effective Date:	
Submission Date:	

	Profit/(Loss) in $K from an Absolute Widening in Spreads (bps)											
	CTRDH116											
Asset category CTRDH110 Rating CTRDH111 Maturity CTRDH112		**0 bps**	**+1 bp**	**+50 bps**	**+100 bps**	**+500 bps**	**+1000 bps**	**+1500 bps**	**+2000 bps**	**+3000 bps**	**+4000 bps**	
	CTRDH114											
Bonds												
AAA		$0	$0									
AA		$0	$0									
A		$0	$0									
BBB		$0	$0									
BB		$0	$0									
B		$0	$0									
<B: Defaulted												
<B: Not Defaulted		$0	$0									
<B: Default Status Unknown		$0	$0									
NR		$0	$0									
Bonds Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
1M		$0	$0									
3M		$0	$0									
6M		$0	$0									
9M		$0	$0									
1Y		$0	$0									
2Y		$0	$0									
3Y		$0	$0									
5Y		$0	$0									
7Y		$0	$0									
10Y		$0	$0									
15Y		$0	$0									
20Y		$0	$0									
30Y		$0	$0									
Bonds Total	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**

Trading, PE & Other Fair Value Assets Schedule Firm Name

Corporate Credit-Emerging Markets

CTRDH347

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

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TRDH347

Effective Date:	
Submission Date:	

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

Trading, PE & Other Fair Value Assets Schedule Firm Name

Corporate Credit-Emerging Markets

CTRDH347

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

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TRDH347

Effective Date:	
Submission Date:	

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

Trading, PE & Other Fair Value Assets Schedule Firm Name

Corporate Credit-Emerging Markets

CTRDH347

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

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TRDH347

Effective Date:	
Submission Date:	

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

Trading, PE & Other Fair Value Assets Schedule Firm Name

Corporate Credit-Emerging Markets

CTRDH347

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

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

Effective Date:	
Submission Date:	

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

Trading, PE & Other Fair Value Assets Schedule Firm Name

Corporate Credit-Emerging Markets

CTRDH347

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

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

Effective Date:	
Submission Date:	

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

Trading, PE & Other Fair Value Assets Schedule Firm Name

Corporate Credit-Emerging Markets

CTRDH347

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

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

Effective Date:	
Submission Date:	

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

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

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

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

Effective Date:	
Submission Date:	

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

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

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

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

Effective Date:	
Submission Date:	

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

Trading, PE & Other Fair Value Assets Schedule

Sovereign Credit

Firm Name

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

rading, PE & Other Fair Value As
overeign Credit

Effective Date:
Submission Date:

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

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

Sovereign Credit

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

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overeign Credit

Effective Date:
Submission Date:

	Profit/(Loss) in $K from an Absolute Widening in Spreads (bps)											
	CTRDH131											
		0 bps	+1 bp	+50 bps	+100 bps	+500 bps	+1000 bps	+1500 bps	+2000 bps	+3000 bps	+4000 bps	
CTRDH122							CTRDH129					
Bulgaria		$0	$0									
Croatia		$0	$0									
Czech Republic		$0	$0									
Hungary		$0	$0									
Iceland		$0	$0									
Latvia		$0	$0									
Lithuania		$0	$0									
Poland		$0	$0									
Romania		$0	$0									
Russia		$0	$0									
Ukraine		$0	$0									
Other		$0	$0									
Emerging Europe	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
Argentina		$0	$0									
Brazil		$0	$0									
Chile		$0	$0									
Colombia		$0	$0									
Mexico		$0	$0									
Panama		$0	$0									
Peru		$0	$0									
Venezuela		$0	$0									
Other		$0	$0									
Latin America & Caribbean	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
China		$0	$0									
Hong Kong		$0	$0									
India		$0	$0									
Indonesia		$0	$0									
Kazakhstan		$0	$0									
Malaysia		$0	$0									
Philippines		$0	$0									
Singapore		$0	$0									
South Korea		$0	$0									
Taiwan		$0	$0									
Thailand		$0	$0									
Vietnam		$0	$0									
Other		$0	$0									
Asia Ex-Japan	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**

Trading, PE & Other Fair Value Assets Schedule

Sovereign Credit

Firm Name

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

rading, PE & Other Fair Value As
overeign Credit

Effective Date:
Submission Date:

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

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

Credit Correlation

Effective Date:
Submission Date:

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

CTRDH134

Positions

Index Products Only

Bespoke Products Only

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

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

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

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

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

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

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

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

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

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

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

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

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

Trading, PE & Other Fair Value Assets Schedule
IDR-Corporate Credit

Firm Name

Effective Date:
Submission Date:

Table A
CTRDH148

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

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

Trading, PE & Other Fair Value Assets Schedule
IDR-Corporate Credit

Firm Name

Effective Date:
Submission Date:

Table B
CTRDH148

Index Products: total before decomposition into underlying single name exposures

Indices
CTRDH149

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

Index Tranches
CTRDH149

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

Bespoke
CTRDH149

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

Index Options - Payer
CTRDH149

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

Index Options - Receiver
CTRDH149

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

Corporate Credit-Advanced Economies

CTRDH148 CTRDH149

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

Corporate Credit-Emerging Markets

CTRDH149

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

Table D

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

Issuer Name	**Issuer ticker**	**Rating**	**MV ($MM)**	**Notional ($MM)**	**CS01 ($K/+1 bp)** (if available)	**In Index Products?** (1 for Yes, 0 for No)	**RED Code** (if available)
CTRDH158	**CTRDLF70**	**CTRDLF86**	**CTRDLF74**	**CTRDLF75**	**CTRDH119**	**CTRDLF66**	**CTRDLF89**

Table E

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

CTRDH148 CTRDH149

	Long			**Short**		
Rating	**MV ($MM)**	**Notional ($MM)**	**# of obligors**	**MV ($MM)**	**Notional ($MM)**	**# of obligors**
CTRDH150	**CTRDH151**	**CTRDH154**	**CTRDLF71**	**CTRDH152**	**CTRDH155**	**CTRDLF91**
AAA						
AA						
A						
BBB						
BB						
B						
<B: Defaulted						
<B: Not Defaulted						
<B: Default Status Unknown						
NR						

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

IDR-Corporate Credit

Table F - Index Products by Series

CDX IG by Series

Index Name	Series	CTRDLF64	Indices		Tranches											
		CTRDLF92			3%		7%		10%		15%		30%		100%	
			MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)
CTRDLF65	CTRDLF90		CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82
CDX IG																
CDX IG																
CDX IG																
:																

CDX HY by Series

Index Name	Series	CTRDLF64	Indices		Tranches									
		CTRDLF92			10%		15%		25%		35%		100%	
			MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)
CTRDLF65	CTRDLF90		CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82
CDX HY														
CDX HY														
CDX HY														
:														

iTraxx Main by Series

Index Name	Series	CTRDLF64	Indices		Tranches											
		CTRDLF92			3%		6%		9%		12%		22%		100%	
			MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)
CTRDLF65	CTRDLF90		CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82
iTraxx Main																
iTraxx Main																
iTraxx Main																
:																

iTraxx XO by Series

Index Name	Series	CTRDLF64	Indices		Tranches									
		CTRDLF92			10%		15%		25%		35%		100%	
			MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)
CTRDLF65	CTRDLF90		CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82
iTraxx XO														
iTraxx XO														
iTraxx XO														
:														

CDX Other, iTraxx Other & Loan by Series

Index Type (CDX Other, iTraxx Other or Loan)	Index Name*	Series	CTRDLF64	Indices		Tranches					
			CTRDLF92			Equity		Mezzanine		Super Senior	
				MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)
CTRDLF65	CTRDH132	CTRDLF90		CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82

*include only indices with gross MV > $100M

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

Effective Date:	
Submission Date:	

Table F - Index Products by Series

CDX IG by Series

Index Name	Payer Options by spread moneyness in-% (1-strike spread / index spread)										Receiver Options	
	< -400		[-400,-200)		[-200,-100)		[-100,0)		>= 0			
	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)
CTRDLF65	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82
CDX IG												
CDX IG												
CDX IG												
:												

CDX HY by Series

Index Name	Payer Options by spread moneyness in-% (1-strike spread / index spread)										Receiver Options	
	< -400		[-400,-200)		[-200,-100)		[-100,0)		>= 0			
	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)
CTRDLF65	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82
CDX HY												
CDX HY												
CDX HY												
:												

iTraxx Main by Series

Index Name	Payer Options by spread moneyness in-% (1-strike spread / index spread)										Receiver Options	
	< -400		[-400,-200)		[-200,-100)		[-100,0)		>= 0			
	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)
CTRDLF65	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82
iTraxx Main												
iTraxx Main												
iTraxx Main												
:												

iTraxx XO by Series

Index Name	Payer Options by spread moneyness in-% (1-strike spread / index spread)										Receiver Options	
	< -400		[-400,-200)		[-200,-100)		[-100,0)		>= 0			
	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)
CTRDLF65	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82
iTraxx XO												
iTraxx XO												
iTraxx XO												
:												

CDX Other, iTraxx Other & Loan by S

Index Type (CDX Other, iTraxx Other or Loan)	Payer Options by spread moneyness in-% (1-strike spread / index spread)										Receiver Options	
	< -400		[-400,-200)		[-200,-100)		[-100,0)		>= 0			
	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)	MV ($MM)	Notional ($MM)
CTRDLF65	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82	CTRDLF81	CTRDLF82

*include only indices with gross MV > $10

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

IDR-Corporate Credit

Table G **Summary of bespoke positions**

CTRDLF83			CTRDLF72	Equity	Mezzanine	Super Senior
CDX IG	Number of bespoke products	Short	CTRDLF78			
		Long	CTRDLF69			
	Average obligor credit spread (bps)	Short	CTRDLF79			
		Long	CTRDLF76			
	Average number of obligors per product	Short	CTRDLF80			
		Long	CTRDLF77			
CDX HY	Number of bespoke products	Short	CTRDLF78			
		Long	CTRDLF69			
	Average obligor credit spread (bps)	Short	CTRDLF79			
		Long	CTRDLF76			
	Average number of obligors per product	Short	CTRDLF80			
		Long	CTRDLF77			
CDX Other	Number of bespoke products	Short	CTRDLF78			
		Long	CTRDLF69			
	Average obligor credit spread (bps)	Short	CTRDLF79			
		Long	CTRDLF76			
	Average number of obligors per product	Short	CTRDLF80			
		Long	CTRDLF77			
iTraxx Main	Number of bespoke products	Short	CTRDLF78			
		Long	CTRDLF69			
	Average obligor credit spread (bps)	Short	CTRDLF79			
		Long	CTRDLF76			
	Average number of obligors per product	Short	CTRDLF80			
		Long	CTRDLF77			
iTraxx XO	Number of bespoke products	Short	CTRDLF78			
		Long	CTRDLF69			
	Average obligor credit spread (bps)	Short	CTRDLF79			
		Long	CTRDLF76			
	Average number of obligors per product	Short	CTRDLF80			
		Long	CTRDLF77			
iTraxx Other	Number of bespoke products	Short	CTRDLF78			
		Long	CTRDLF69			
	Average obligor credit spread (bps)	Short	CTRDLF79			
		Long	CTRDLF76			
	Average number of obligors per product	Short	CTRDLF80			
		Long	CTRDLF77			
Loan Indices	Number of bespoke products	Short	CTRDLF78			
		Long	CTRDLF69			
	Average obligor credit spread (bps)	Short	CTRDLF79			
		Long	CTRDLF76			
	Average number of obligors per product	Short	CTRDLF80			
		Long	CTRDLF77			

Trading, PE & Other Fair Value Assets Schedule
IDR-Jump To Default

Firm Name

Effective Date:
Submission Date:

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

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

Trading, PE & Other Fair Value Assets Schedule
Private Equity

Firm Name

Effective Date	
Submission Date	

				(A)						(B)					
				Investments Reported at FAIR VALUE ($MM)						Investments NOT Reported at FAIR VALUE ($MM)					
				CTRDLE99						CTRDLF00					
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**
CTRDH165	CTRDH164	CTRDH166		CTRDH167						CTRDH167					
Energy	**1010**	**Energy**	**$0**	**$0**						**$0**					
Materials	**1510**	**Materials**	**$0**	**$0**						**$0**					
Industrials	2010	Capital Goods	$0	$0						$0					
Industrials	2020	Commercial & Professional Services	$0	$0						$0					
Industrials	2030	Transportation	$0	$0						$0					
Industrials	20	Unspecified	$0	$0						$0					
Industrials	**20**	**Total**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
Consumer Discretionary	2510	Automobiles & Components	$0	$0						$0					
Consumer Discretionary	2520	Consumer Durables & Apparel	$0	$0						$0					
Consumer Discretionary	2530	Consumer Services	$0	$0						$0					
Consumer Discretionary	2550	Retailing	$0	$0						$0					
Consumer Discretionary	25	Unspecified	$0	$0						$0					
Consumer Discretionary	**25**	**Total**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
Consumer Staples	3010	Food & Staples Retailing	$0	$0						$0					
Consumer Staples	3020	Food, Beverage & Tobacco	$0	$0						$0					
Consumer Staples	3030	Household & Personal Products	$0	$0						$0					
Consumer Staples	30	Unspecified	$0	$0						$0					
Consumer Staples	**30**	**Total**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
Health Care	3510	Health Care Equipment & Svcs	$0	$0						$0					
Health Care	3520	Pharma., Bio. & Life Sciences	$0	$0						$0					
Health Care	35	Unspecified	$0	$0						$0					
Health Care	**35**	**Total**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
Financials (excl Real Estate)	4010	Banks	$0	$0						$0					
Financials (excl Real Estate)	4020	Diversified Financials	$0	$0						$0					
Financials (excl Real Estate)	4030	Insurance	$0	$0						$0					
Financials (excl Real Estate)		Unspecified	$0	$0						$0					
Financials (excl Real Estate)		**Total**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
Information Technology	4510	Software & Services	$0	$0						$0					
Information Technology	4520	Technology Hardware & Equipment	$0	$0						$0					
Information Technology	4530	Semicondt. & Semicondt. Equip.	$0	$0						$0					
Information Technology	45	Unspecified	$0	$0						$0					
Information Technology	**45**	**Total**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**

Trading, PE & Other Fair Value Assets Schedule
Private Equity

Firm Name

Effective Date
Submission Date

				(A)							(B)					
				Investments Reported at FAIR VALUE ($MM)							**Investments NOT Reported at FAIR VALUE ($MM)**					
				CTRDLE99							CTRDLF00					
Sector	**GICS Code**	**Industry Group**	**Total**	**Global**	**United States**	**Western Europe**	**Other Developed Markets**	**Emerging Markets**	**Unspecified Geography**		**Global**	**United States**	**Western Europe**	**Other Developed Markets**	**Emerging Markets**	**Unspecified Geography**
Communication Services	5010	Telecommunication Services	$0	$0							$0					
Communication Services	5020	Media & Entertainment	$0	$0							$0					
Communication Services	50	Unspecified	$0	$0							$0					
Communication Services	**50**	**Total**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**		**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
Utilities	**5510**	**Utilities**	**$0**	**$0**							**$0**					
Real Estate	**6010**	**Real Estate** (Exclude Affordable Housing PWI)	$0	$0							**$0**					
Real Estate		**Affordable Housing PWI**	$0	$0							$0					
Real Estate		**Total**	$0	$0	$0	$0	$0	$0	$0		$0	$0	$0	$0	$0	$0
Unspecified Sector/Industry	N/A	Minority Interest in Hedge Funds	$0	$0							$0					
Unspecified Sector/Industry	N/A	Fund Seed Capital	$0	$0							$0					
Unspecified Sector/Industry	N/A	Infrastructure Funds	$0	$0							$0					
Unspecified Sector/Industry	N/A	Other Unspecified Sector/Industry	$0	$0							$0					
Unspecified Sector / Industry	**N/A**	**Total**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**		**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
Funded Total			**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**		**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
Unfunded Commitments	**N/A**	**All** (Exclude Affordable Housing PWI)	**$0**	**$0**							**$0**					
Unfunded Commitments	**N/A**	**Affordable Housing PWI**	$0	$0							**$0**					
Unfunded Commitments Total			$0	$0	$0	$0	$0	$0	$0		$0	$0	$0	$0	$0	$0

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

Firm Name

Effective Date:
Submission Date:

			Fair Value ($MM)				
			Global	United States		Non-US	
				CTRDH167			
Sector	**GICS Code**	**Industry Group**		**Equity**	**Debt**	**Equity**	**Debt**
CTRDH165	CTRDH164	CTRDH166		CTRDH169	CTRDH170	CTRDH169	CTRDH170
Energy	**1010**	**Energy**	**$0**				
Materials	**1510**	**Materials**	**$0**				
Industrials	2010	Capital Goods	$0				
Industrials	2020	Commercial & Professional Services	$0				
Industrials	2030	Transportation	$0				
Industrials	20	Unspecified	$0				
Industrials	**20**	**Total**	**$0**	**$0**	**$0**	**$0**	**$0**
Consumer Discretionary	2510	Automobiles & Components	$0				
Consumer Discretionary	2520	Consumer Durables & Apparel	$0				
Consumer Discretionary	2530	Consumer Services	$0				
Consumer Discretionary	2550	Retailing	$0				
Consumer Discretionary	25	Unspecified	$0				
Consumer Discretionary	**25**	**Total**	**$0**	**$0**	**$0**	**$0**	**$0**
Consumer Staples	3010	Food & Staples Retailing	$0				
Consumer Staples	3020	Food, Beverage & Tobacco	$0				
Consumer Staples	3030	Household & Personal Products	$0				
Consumer Staples	30	Unspecified	$0				
Consumer Staples	**30**	**Total**	**$0**	**$0**	**$0**	**$0**	**$0**
Health Care	3510	Health Care Equipment & Svcs	$0				
Health Care	3520	Pharma., Bio. & Life Sciences	$0				
Health Care	35	Unspecified	$0				
Health Care	**35**	**Total**	**$0**	**$0**	**$0**	**$0**	**$0**
Financials (excl Real Estate)	4010	Banks	$0				
Financials (excl Real Estate)	4020	Diversified Financials	$0				
Financials (excl Real Estate)	4030	Insurance	$0				
Financials (excl Real Estate)		Unspecified	$0				
Financials (excl Real Estate)		**Total**	**$0**	**$0**	**$0**	**$0**	**$0**

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

Firm Name

Effective Date:
Submission Date:

			Fair Value ($MM)				
			Global	United States		Non-US	
				CTRDH167			
Sector	**GICS Code**	**Industry Group**		**Equity**	**Debt**	**Equity**	**Debt**
Information Technology	4510	Software & Services	$0				
Information Technology	4520	Technology Hardware & Equipment	$0				
Information Technology	4530	Semicondt. & Semicondt. Equip.	$0				
Information Technology	45	Unspecified	$0				
Information Technology	**45**	**Total**	**$0**	**$0**	**$0**	**$0**	**$0**
Communication Services	5010	Telecommunication Services	$0				
Communication Services	5020	Media & Entertainment	$0				
Communication Services	50	Unspecified	$0				
Communication Services	**50**	**Total**	**$0**	**$0**	**$0**	**$0**	**$0**
Utilities	**5510**	**Utilities**	**$0**				
Real Estate	**6010**	**Real Estate**	**$0**				
Tax Credits	N/A	Section 42 Housing Credits	$0				
Tax Credits	N/A	Section 45 Alternative Energy Investments	$0				
Tax Credits	N/A	Other Tax Credits	$0				
Tax Credits	**N/A**	**Total**	**$0**	**$0**	**$0**	**$0**	**$0**
BOLI, COLI, and Stable Value Wraps	N/A	BOLI, COLI, and Stable Value Wraps	$0				
Unspecified Sector/Industry	N/A	Other Unspecified Sector/Industry	$0				
Total			**$0**	**$0**	**$0**	**$0**	**$0**

Sensitivity	Units	Headers
Delta	($MM)	Delta($MM)
Gamma	($MM / +1%)	Gamma($MM / +1%)
Vega	($MM / +1 vol pt)	Vega($MM / +1 vol pt)
DV01	($K / -1 bp)	DV01($K / -1 bp)
CS01	($K/+1 bp spread widening)	CS01($K/+1 bp spread widening)
CS1%	($K/+1% spread widening)	CS1%($K/+1% spread widening)

Template name:

Trading, PE & Other Fair Value Assets Schedule

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Titles	Worksheet
Delta ($MM)	Equity Spot-Vol Grid
Gamma ($MM / +1%)	Equity Spot-Vol Grid
Vega ($MM / +1 vol pt)	Energy
DV01 ($K / -1 bp)	Energy
CS01 ($K/+1 bp spread widening)	Commodity Spot-Vol Grids
CS1% ($K/+1% spread widening)	Commodity Spot-Vol Grids
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DataValidation
Absolute Shift in Vol Pts
Relative % change in Volatility
Vega ($MM / +1 vol pt)
Vega ($MM / +10% Rel)
Absolute Shift in Vol Pts
Relative % change in Volatility
AED
AFN
ALL
AMD
ANG
AOA
ARS
AUD
AWG
AZN
BAM
BBD
BDT
BGN
BHD
BIF
BMD
BND
BOB
BRL
BRR
BSD
BWP
BYR
BZD
CAD
CHF
CLF
CLP
CNH
CNY
COP
COU
CRC
CSD
CUP
CVE
CYP
CZK
DEM

DJF
DKK
DOP
DZD
ECS
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EEK
EGP
ERN
ETB
EUR
EUZ
FJD
FKP
FRF
GBP
GEL
GHC
GHS
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GNF
GTQ
GWP
GYD
HER
HKD
HNL
HRK
HTG
HUF
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IDR
ILS
INO
INR
IQD
IRR
ISK
ITL
JMD
JOD
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KMF
KOR

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LVL
LYD
MAD
MDL
MGA
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MNT
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MOP
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MVR
MWK
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MXV
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MYR
MZM
MZN
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NIO
NOK
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PEN
PGK
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PKR
PLN
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QAR
ROL

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RSD
RUB
RWF
SAR
SBD
SCR
SDD
SEK
SGD
SIT
SKK
SLL
SOS
SRD
STD
SVC
SYP
SZL
THB
TJS
TND
TOP
TRL
TRY
TTD
TWD
TZS
UAH
UDI
UFC
UGX
USB
USD
UYP
UYU
UZS
VEB
VEF
VND
VUV
WST
XAF
XAU
XCD
XEU
XOF

XPD
XPF
XPT
YER
ZAR
ZMK