

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.

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						
			-50%	-40%	-35%	-30%	-20%	0%
CTRDH047		CTRDH046						
% CHANGE IN VOL								
	0%						\$0	
	15%							
	30%							
	60%							

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

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

CTRDH050

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Check: \$0.0000

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

CTRDH051

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Check: \$0.0000

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

CTRDH049

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Check: \$0.0000

Corporate CDO / CLO			Warehouse		
CTRDH096			CTRDH096		
CLO	Other / Unspecified	Corporate CDO/CLO SubTotal	Total Size	Total Protection	Other / Unspecified
CTRDH097			CTRDH097		

MV* (\$MM)

CTRDH100
Rating CTRDH098
Vintage CTRDH099

	\$0	\$0	\$0	\$0	\$0	\$0
AAA Total						
> 9Y						
> 6Y and <= 9Y						
> 3Y and <= 6Y						
<= 3Y						
Unspecified Vintage						
AA Total						
> 9Y						
> 6Y and <= 9Y						
> 3Y and <= 6Y						
<= 3Y						
Unspecified Vintage						
A Total						
> 9Y						
> 6Y and <= 9Y						
> 3Y and <= 6Y						
<= 3Y						
Unspecified Vintage						
BBB Total						
> 9Y						
> 6Y and <= 9Y						
> 3Y and <= 6Y						
<= 3Y						
Unspecified Vintage						
BB Total						
> 9Y						
> 6Y and <= 9Y						
> 3Y and <= 6Y						
<= 3Y						
Unspecified Vintage						
B Total						
> 9Y						
> 6Y and <= 9Y						
> 3Y and <= 6Y						
<= 3Y						
Unspecified Vintage						
<B Total						
> 9Y						
> 6Y and <= 9Y						
> 3Y and <= 6Y						
<= 3Y						
Unspecified Vintage						
NR Total						
> 9Y						
> 6Y and <= 9Y						
> 3Y and <= 6Y						
<= 3Y						
Unspecified Vintage						
Total						

Trading, PE & Other Fair Val
Securitized Products

ABS CTRDH096								CMBS 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
> 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
> 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
> 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
> 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
> 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
> 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
> 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
> 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

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)

	\$0	\$0	\$0	\$0	\$0	\$0
AAA Total						
> 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

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)
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Student Loan Auction Rate Securities (SLARS)

CTRDH117 CTRDH118 CTRDH119

	CTRDH117	CTRDH118	CTRDH119
AAA			
AA			
A			
BBB			
BB			
B			
<B			
NR			
Total	\$0	\$0	\$0
1M			
3M			
6M			
9M			
1Y			
2Y			
3Y			
5Y			
7Y			
10Y			
15Y			
20Y			
30Y			
Total	\$0	\$0	\$0

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:
Submission Date:

Auction Rate Securities (ARS)

CTRDH347

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

MV (\$MM)	DV01 (\$K / -1 bp)	CS01 (\$K/+1 bp spread widening)
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Municipal Auction Rate Securities (MARS)

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

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:
Submission Date:

Auction Rate Securities (ARS)

CTRDH347

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

MV (\$MM)	DV01 (\$K / -1 bp)	CS01 (\$K/+1 bp spread widening)
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Auction Rate Preferred Securities (ARPS)

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

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:
Submission Date:

Auction Rate Securities (ARS)

CTRDH347

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

Credit Card Auction Rate Securities (CARS)

	MV (\$MM)	DV01 (\$K / -1 bp)	CS01 (\$K/+1 bp spread widening)
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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)
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Other / Unspecified Auction Rate Securities

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

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:
Submission Date:

Auction Rate Securities (ARS)

CTRDH347

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

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

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

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

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

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

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

Index Products Only			
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)
CTRDH140	CTRDH141	CTRDH142	CTRDH143
\$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)
CTRDH140	CTRDH141	CTRDH142	CTRDH143
\$0	\$0	\$0	\$0

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

	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

	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

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

iTraxx XO CTRDH132						Total
	3Y	5Y	7Y	10Y	Other	
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						Total
	3Y	5Y	7Y	10Y	Other	
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						Total
	3Y	5Y	7Y	10Y	Other	
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

Table C
Corporate Credit-Advanced Economies
CTRDH148 CTRDH149

Other / Unspecified	MV - longs*	MV - shorts*	MV - net*	Notional* - longs	Notional* - shorts	Notional - net
	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$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*	MV - shorts*	MV - net*	Notional* - longs	Notional* - shorts	Notional - net
(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$MM)	(\$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	\$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

Rating	Long			Short		
	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						

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	CTRDLF81	CTRDLF82

*include only indices with gross MV > \$100M

Table F - Index Products by Series

CDX IG by Series

Index Name	Payer Options by spread moneyess 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 moneyess 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 moneyess 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 moneyess 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 moneyess 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

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
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

DO NOT C

FX Spot/FX Vega
FX Spot/FX Vega
FX Spot/FX Vega
FX Spot/FX Vega
FX Spot/FX Vega
FX Spot/FX Vega

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
ECU
EEK
EGP
ERN
ETB
EUR
EUZ
FJD
FKP
FRF
GBP
GEL
GHC
GHS
GMD
GNF
GTQ
GWP
GYD
HER
HKD
HNL
HRK
HTG
HUF
IDO
IDR
ILS
INO
INR
IQD
IRR
ISK
ITL
JMD
JOD
JPY
KES
KGS
KHR
KMF
KOR

KRO
KRW
KWD
KZT
LAK
LBP
LKR
LRD
LSL
LTL
LVL
LYD
MAD
MDL
MGA
MKD
MMK
MNT
MNY
MOP
MRO
MTL
MUR
MVR
MWK
MXN
MXV
MYO
MYR
MZM
MZN
NAD
NGN
NIO
NOK
NPR
NZD
OMR
PAB
PEN
PGK
PHP
PKR
PLN
PYG
QAR
ROL

RON
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