**FR Y-14A/Q/M Annual Submission (data as of December 31)**
**Attestation Cover Page**

## Attestation

NOTE: Each bank holding company's and intermediate holding company's board of directors and senior management are responsible for establishing and maintaining an effective system of internal control, including controls over the *Capital Assessments and Stress Testing* information collection (FR Y-14A/Q/M). The *Capital Assessments and Stress Testing* information collection is to be prepared in accordance with instructions provided by the Federal Reserve System. The *Capital Assessments and Stress Testing* information collection must be signed and attested by the chief financial officer or an equivalent senior officer.

I, the undersigned CFO or equivalent senior officer of the named firm, attest that the FR Y-14A, FR Y-14Q, and FR Y-14M report form for this report date has been prepared in good faith using reasonable efforts of the bank holding company or intermediate holding company to conform with the instructions issued by the Federal Reserve System.

Regarding actual data as-of the reporting period, I, the undersigned CFO or equivalent senior officer of the named firm, attest that management is responsible for the internal controls over the reporting of these data and that these data are materially correct to the best of my knowledge. I attest that the internal controls for the FR Y-14A/Q/M are effective and were effective throughout the year for the FR Y-14A/Q/M, and include those practices necessary to provide reasonable assurance as to the accuracy of these data. I attest that the controls are audited at least annually by internal audit or compliance staff, and are assessed regularly by management of the banking organization. I agree to report material weaknesses in these internal controls and any material errors or omissions in the data submitted to the Federal Reserve promptly as they are identified.

| | |
|---|---|
| Printed Name and Title of Senior Officer | Legal Title of Holding Company |
| Signature of Senior Officer | (Mailing Address of the Holding Company) Street / P.O. Box |
| Date of Signature (MM/DD/CCYY) | City State Zip Code |

**FR Y-14Q/M and FR Y-14A semi-annual**
**Attestation Cover Page**

**Report: [FR Y-14A, FR Y-14Q or FR Y-14M]**

**Reporting Period: [Insert applicable quarter or month]**

## Attestation

NOTE: Each bank holding company's or intermediate holding company's board of directors and senior management are responsible for establishing and maintaining an effective system of internal control, including controls over the *Capital Assessments and Stress Testing* information collection (FR Y-14A/Q/M). The *Capital Assessments and Stress Testing* information collection is to be prepared in accordance with instructions provided by the Federal Reserve System. The *Capital Assessments and Stress Testing* information collection must be signed and attested by the chief financial officer or an equivalent senior officer.

I, the undersigned CFO or equivalent senior officer of the named banking organization, attest that the FR Y-14A, FR Y-14Q or FR Y-14M schedules for this report date have been prepared in good faith using reasonable efforts of the banking organization to conform with the instructions issued by the Federal Reserve System. Regarding actual data as-of the reporting period, I, the undersigned CFO or equivalent senior officer of the named banking organization, attest that these these data are materially correct to the best of my knowledge. I agree to report material weaknesses in these internal controls and any material errors or omissions in the data submitted to the Federal Reserve promptly as they are identified.

| | |
|---|---|
| Printed Name and Title of Senior Officer | Legal Title of Holding Company |
| Signature of Senior Officer | (Mailing Address of the Holding Company) Street / P.O. Box |
| Date of Signature (MM/DD/CCYY) | City State Zip Code |

**FR Y-14Q Schedule M - Balances**

| | |
|---|---|
| **Institution Name:** | |
| **RSSD ID:** | |
| **Date of Data Submission:** | |

## FR Y-14Q Schedule M.1 - Balances

| | *In Domestic Offices* | | | | *In International Offices* | | | |
|---|---|---|---|---|---|---|---|---|
| | **Column A** | | **Column B** | | **Column C** | | **Column D** | |
| | HFI at AC | | HFS/FVO | | HFI at AC | | HFS/FVO | |
| 1. Loans secured by real estate | | | | | | | | |
| a. Residential real estate (1-4 family) | | | | | | | | |
| (1) Closed-end first liens | | | | | | | | |
| (a) First mortgages | CALBP328 | | CALBP329 | | CALBP330 | | CALBP331 | |
| (b) First lien HELOANs | CALBP332 | | CALBP333 | | CALBP334 | | CALBP335 | |
| (2) Revolving and junior liens | | | | | | | | |
| (a) Junior lien HELOANs | CALBP336 | | CALBP337 | | CALBP338 | | CALBP339 | |
| (b) HELOCs | CALBP340 | | CALBP341 | | CALBP342 | | CALBP343 | |
| b. Commercial real estate | | | | | | | | |
| (1) Construction and land development | CALBP344 | | CALBP345 | | CALBP346 | | CALBP347 | |
| (2) Multifamily real estate | CALBP348 | | CALBP349 | | CALBP350 | | CALBP351 | |
| (3) Nonfarm nonresidential | | | | | | | | |
| (a) Owner-occupied | CALBP352 | | CALBP353 | | CALBP354 | | CALBP355 | |
| (b) Non-owner-occupied | CALBP356 | | CALBP357 | | CALBP358 | | CALBP359 | |
| c. Secured by farmland | CALBP360 | | CALBP361 | | CALBP362 | | CALBP363 | |
| 2. C&I Loans | | | | | | | | |
| a. Graded | CALBP364 | | CALBP365 | | CALBP366 | | CALBP367 | |
| b. Small business | CALBP368 | | CALBP376 | | CALBP837 | | CALBP876 | |
| c. SME cards and corporate cards | CALBP880 | | CALBP881 | | CALBP883 | | CALBP901 | |
| 3. Credit Cards | | | | | | | | |
| a. Bank cards | CALBP912 | | CALBP919 | | CALBR657 | | CALBR658 | |
| b. Charge cards | CALBR659 | | CALBR660 | | CALBR661 | | CALBR662 | |
| 4. Other loans and leases | | | | | | | | |
| a. Auto loans | CALBR663 | | CALBR664 | | CALBR665 | | CALBR666 | |
| b. Student loans | CALBR667 | | CALBR668 | | CALBR669 | | CALBR670 | |
| c. Non-purpose lending | CALBR671 | | CALBR672 | | CALBR673 | | CALBR674 | |
| d. Auto leases | CALBR675 | | CALBR676 | | CALBR677 | | CALBR678 | |
| e. Other consumer loans | CALBR679 | | CALBR680 | | CALBR681 | | CALBR682 | |
| f. Other consumer leases | CALBR683 | | CALBR684 | | CALBR685 | | CALBR686 | |
| 5. Other commercial loans and leases | | | | | | | | |
| a. Loans to foreign governments | CALBR687 | | CALBR688 | | CALBR689 | | CALBR690 | |
| b. Agricultural loans | CALBR691 | | CALBR692 | | CALBR693 | | CALBR694 | |
| c. Securities lending | CALBR695 | | CALBR696 | | CALBR697 | | CALBR698 | |
| d. Loans to financial institutions | CALBR699 | | CALBR700 | | CALBR701 | | CALBR702 | |
| e. Other commercial loans | CALBR703 | | CALBR704 | | CALBR705 | | CALBR706 | |
| f. Other commercial leases | CALBR707 | | CALBR708 | | CALBR709 | | CALBR710 | |
| 6. Purchased credit card relationships and nonmortgage servicing assets | CALBLF14 | | CALBLF15 | | CALBLF16 | | CALBLF17 | |

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

| | | *In Consolidated Offices* | | |
|---|---|---|---|---|
| | | **Column A** | | **Column B** |
| | | HFI at AC | | HFS/FVO |
| 1. Small business loans | | | | |
| a. Reported in Y-9C, HC-C line 2.a and 2.b | CALBR711 | | CALBR712 | |
| b. Reported in Y-9C, HC-C line 3 | CALBR713 | | CALBR714 | |
| c. Reported in Y-9C, HC-C line 4.a and 4.b | CALBR715 | | CALBR716 | |
| d. Reported in Y-9C, HC-C line 7 | CALBR717 | | CALBR718 | |
| e. Reported in Y-9C, HC-C line 9.a | CALBR719 | | CALBR720 | |
| f. Reported in Y-9C, HC-C line 9.b.(2) | CALBR723 | | CALBR724 | |
| g. Reported in Y-9C, HC-C line 10.b | CALBR725 | | CALBR726 | |
| 2. SME cards and corporate cards | | | | |
| a. Reported in Y-9C, HC-C line 4.a and 4.b | CALBR727 | | CALBR728 | |
| b. Reported in Y-9C, HC-C line 6.a | CALBR729 | | CALBR730 | |
| c. Reported in Y-9C, HC-C line 6.b | CALBR731 | | CALBR732 | |
| d. Reported in Y-9C, HC-C line 6.d | CALBR733 | | CALBR734 | |
| e. Reported in Y-9C, HC-C line 9.b.(2) | CALBR735 | | CALBR736 | |
| f. Reported in Y-9C, HC-C line 2.a and 2.b | CALBPL55 | | CALBPL56 | |
| g. Reported in Y-9C, HC-C line 3 | CALBPL57 | | CALBPL58 | |
| h. Reported in Y-9C, HC-C line 7 | CALBPL59 | | CALBPL60 | |
| i. Reported in Y-9C, HC-C line 9.a | CALBPL61 | | CALBPL62 | |
| 3. Charge cards | | | | |
| a. Reported in Y-9C, HC-C line 6.a | CALBR737 | | CALBR738 | |
| b. Reported in Y-9C, HC-C line 6.d | CALBR739 | | CALBR740 | |
| 4. Student loans | | | | |
| a. Reported in Y-9C, HC-C line 6.b | CALBR741 | | CALBR742 | |
| b. Reported in Y-9C, HC-C line 6.d | CALBR743 | | CALBR744 | |
| 5. Non-purpose lending | | | | |
| a. Reported in Y-9C, HC-C line 6.b | CALBR745 | | CALBR746 | |
| b. Reported in Y-9C, HC-C line 6.d | CALBR747 | | CALBR748 | |

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

| | HFI at AC, non-PCD | | | | HFI at AC, PCD | | | |
|---|---|---|---|---|---|---|---|---|
| | Column A | | Column B | | Column C | | Column D | |
| **Part I - Book Value and UPB** | Book Value | | UPB | | Book Value | | UPB | |
| 1. Loans secured by real estate | | | | | | | | |
| a. Residential real estate (1-4 family) | | | | | | | | |
| (1) Closed-end first liens | | | | | | | | |
| (a) First mortgages | CALBR751 | | CALBR752 | | CALBR753 | | CALBR754 | |
| (b) First lien HELOANs | CALBR755 | | CALBR756 | | CALBR757 | | CALBR758 | |
| (2) Revolving and junior liens | | | | | | | | |
| (a) Junior lien HELOANs | CALBR759 | | CALBR760 | | CALBR761 | | CALBR762 | |
| (b) HELOCs | CALBR763 | | CALBR764 | | CALBR765 | | CALBR766 | |
| 2. Credit Cards | | | | | | | | |
| a. Bank cards | CALBR767 | | CALBR768 | | CALBR769 | | CALBR770 | |
| b. Charge cards | CALBR771 | | CALBR772 | | CALBR773 | | CALBR774 | |
| 3. Other consumer loans and leases | | | | | | | | |
| a. Auto loans | CALBR775 | | CALBR776 | | CALBR777 | | CALBR778 | |
| b. All other consumer loans and leases | CALBR779 | | CALBR780 | | CALBR781 | | CALBR782 | |

| **Part II -- Cumulative Interim Loan Losses** | | |
|---|---|---|
| 1. First Lien Mortgages (in Domestic Offices) | | |
| a. Do Not Use | | |
| b. Do Not Use | | |
| c. Cumulative Interim Loan Losses | CASRKY25 | |
| 2. First Lien HELOANs (in Domestic Offices) | | |
| a. Do Not Use | | |
| b. Do Not Use | | |
| c. Cumulative Interim Loan Losses | CASRKY26 | |
| 3. Closed-End Junior Liens (in Domestic Offices) | | |
| a. Do Not Use | | |
| b. Do Not Use | | |
| c. Cumulative Interim Loan Losses | CASRKY27 | |
| 4. HELOCs (in Domestic Offices) | | |
| a. Do Not Use | | |
| b. Do Not Use | | |
| c. Cumulative Interim Loan Losses | CASRKY28 | |
| 5. First Lien Mortgages and HELOANs (International) | | |
| a. Do Not Use | | |
| b. Do Not Use | | |
| c. Cumulative Interim Loan Losses | CASRKY29 | |
| 6. Closed-End Junior Liens and HELOCs (International) | | |
| a. Do Not Use | | |
| b. Do Not Use | | |
| c. Cumulative Interim Loan Losses | CASRKY30 | |

**FR Y-14Q: Counterparty Credit Risk**

See Counterparty Schedule instructions for guidance on completing this schedule.

BHCs/IHCs/SLHCs should complete all relevant cells in the corresponding worksheets, including this cover page.  Data should be reported in millions of dollars.

| | |
|---|---|
| **Institution Name:** | |
| **RSSD ID:** | |
| **Submission date:** | |
| **Data as of date:** | |
| **Version:** | |
| **When Received:** | 6/5/23 1:07 PM |

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

| Counterparty identifiers | | | | | | | | | | | Exposure and Position Dat | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Rank | Consolidated/ Parent Counterparty Name | Consolidated/ Parent Counterparty ID | Counterparty Legal Entity Name | Counterparty Legal Entity Identifier (LEI) | Netting Set ID | Sub-netting Set ID | Counterparty Legal Entity Industry Code | Counterparty Legal Entity Country | Counterparty Legal Entity Internal Rating | Counterparty Legal Entity External Rating | Gross Current Exposure | Stressed Gross Current Exposure FR Scenario (Severely Adverse) | Stressed Gross Current Exposure BHC/IHC/SLHC scenario | Net Current Exposure | Stressed Net Current Exposure FR Scenario (Severely Adverse) | Stressed Net Current Exposure BHC/IHC/SLHC scenario |
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**consolidated/p**

| a | | | | | | CVA Data | | | Credit Mitigants | | | Credit Hedges |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Consolidated/ Parent Counterparty ID** | **Total Notional** | **New Notional During Quarter** | **Weighted Average Maturity** | **Position Mark-to-Market** | **Total Net Collateral** | **CVA** | **Stressed CVA FR Scenario and FR Specification (Severely Adverse)** | **Stressed CVA BHC/IHC/SLHC Scenario and specification** | **Credit Support Annex in place?** | **% Gross Current Exposure with CSAs** | **Downgrade trigger modeled?** | **Single Name Credit Hedges** |
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**Sub-schedule L.1.b.1 Top consolidated/parent counterparties comprising 95% of firm stressed CVA, ranked by Federal Reserve Severely Adverse Scenario Stressed CVA for the CCAR quarter**
**$ Millions**

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

| | posure and Position Data | | | | | | | | Credit mitigants | | | Credit Hedges | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Rank | Total Notional | New Notional During Quarter | Weighted Average Maturity | Position Mark-to-Market | Total Net Collateral | CVA | Stressed CVA FR Scenario and FR Specification (Severely Adverse) | Stressed CVA BHC/IHC/SLHC Scenario and specification | Credit Support Annex in place? | % Gross Current Exposure with CSAs | Downgrade trigger modeled? | Single Name Credit Hedges |
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**Sub-schedule L.1.e - Aggregate CVA data by ratings and collateralization**
**$ Millions**

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

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

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

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

| | | CVA Data | | | Credit Hedges |
|---|---|---|---|---|---|
| Stressed Net Current Exposure to CCPs FR Scenario (Severely Adverse) | Stressed Net Current Exposure BHC/IHC/SLHC Scenario | CVA | Stressed CVA FR Scenario and FR Specification (Severely Adverse) | Stressed CVA BHC/IHC/SLHC Scenario and Specification | Single Name Credit Hedges |
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| | | | | CVA Data | | | Credit Hedges |
|---|---|---|---|---|---|---|---|
| Net Current Exposure to CCPs | Stressed Net Current Exposure excluding CCPs FR Scenario (Severely Adverse) | Stressed Net Current Exposure to CCPs FR Scenario (Severely Adverse) | Stressed Net Current Exposure BHC/IHC/SLHC Scenario | CVA | Stressed CVA FR Scenario and FR Specification (Severely Adverse) | Stressed CVA BHC/IHC/SLHC Scenario and Specification | Single Name Credit Hedges |
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**Sub-schedule L.1.e.3 Collateralized Netting Sets (netting sets with a CSA agreement in place) sorted by Internal Rating**

| Ratings Category | | Exposure Data | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| Internal Rating | External Rating | Gross Current Exposure excluding CCPs | Gross Current Exposure to CCPs | Stressed Gross Current Exposure excluding CCPs FR Scenario (Severely Adverse) | Stressed Gross Current Exposure to CCPs FR Scenario (Severely Adverse) | Stressed Gross Current Exposure BHC/IHC/SLHC scenario | Net Current Exposure excluding CCPs | Net Current Exposure to CCPs | Stressed Net Current Exposure excluding CCPs FR Scenario (Severely Adverse) |
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**Sub-schedule L.1.e.4 Uncollateralized netting sets (netting sets without a CSA agreement in place), sorted by Internal Rating**

| Ratings Category | | Exposure Data | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| Internal rating | External rating | Gross Current Exposure excluding CCPs | Gross Current Exposure to CCPs | Stressed Gross Current Exposure excluding CCPs FR Scenario (Severely Adverse) | Stressed Gross Current Exposure to CCPs FR Scenario (Severely Adverse) | Stressed Gross Current Exposure BHC/IHC/SLHC scenario | Net Current Exposure excluding CCPs | Net Current Exposure to CCPs | Stressed Net Current Exposure excluding CCPs FR Scenario (Severely Adverse) |
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| | | CVA Data | | | Credit Hedges |
|---|---|---|---|---|---|
| Stressed Net Current Exposure to CCPs FR Scenario (Severely Adverse) | Stressed Net Current Exposure BHC/IHC/SLHC Scenario | CVA | Stressed CVA FR Scenario and FR Specification (Severely Adverse) | Stressed CVA BHC/IHC/SLHC Scenario and Specification | Single Name Credit Hedges |
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| | | CVA Data | | | Credit Hedges |
|---|---|---|---|---|---|
| Stressed Net Current Exposure to CCPs FR Scenario (Severely Adverse) | Stressed Net Current Exposure BHC/IHC/SLHC Scenario | CVA | Stressed CVA FR Scenario and FR Specification (Severely Adverse) | Stressed CVA BHC/IHC/SLHC Scenario and Specification | Single Name Credit Hedges |
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**Sub-schedule L.1.f Residual counterparty summary metrics by collateralization, industry, region, and rating**
**$ Millions**

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

| Counterparty Attributes | | | | Exposure Data | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| Industry Code | Region | Internal Rating | External Rating | Gross Current Exposure excluding CCPs | Gross Current Exposure to CCPs | Stressed Gross Current Exposure excluding CCPs FR Scenario (Severely Adverse) | Stressed Gross Current Exposure to CCPs FR Scenario (Severely Adverse) | Stressed Gross Current Exposure BHC/IHC scenario | Net Current Exposure excluding CCPs |
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**Sub-schedule L.1.f.2 Residual counterparties: uncollateralized netting sets**

| Counterparty Attributes | | | | Exposure Data | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| Industry Code | Region | Internal Rating | External Rating | Gross Current Exposure excluding CCPs | Gross Current Exposure to CCPs | Stressed Gross Current Exposure excluding CCPs FR Scenario (Severely Adverse) | Stressed Gross Current Exposure to CCPs FR Scenario (Severely Adverse) | Stressed Gross Current Exposure BHC/IHC scenario | Net Current Exposureexcluding CCPs |
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| | | | | CVA Data | | | Credit Hedges |
|---|---|---|---|---|---|---|---|
| Net Current Exposure to CCPs | Stressed Net Current Exposure excluding CCPs FR Scenario (Severely Adverse) | Stressed Net Current Exposure to CCPs FR Scenario (Severely Adverse) | Stressed Net Current Exposure BHC/IHC/SLHC Scenario | CVA | Stressed CVA FR Scenario and FR Specification (Severely Adverse) | Stressed CVA BHC/IHC/SLHC Scenario and Specification | Single Name Credit Hedges |
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| | | | | CVA Data | | | Credit Hedges |
|---|---|---|---|---|---|---|---|
| Net Current Exposure to CCPs | Stressed Net Current Exposure excluding CCPs FR Scenario (Severely Adverse) | Stressed Net Current Exposure to CCPs FR Scenario (Severely Adverse) | Stressed Net Current Exposure BHC/IHC/SLHC Scenario | CVA | Stressed CVA FR Scenario and FR Specification (Severely Adverse) | Stressed CVA BHC/IHC/SLHC Scenario and Specification | Single Name Credit Hedges |
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**Sub-schedule L.2.a EE profile by counterparty: Top consolidated/parent counterparties comprising 95% of firm unstressed CVA, ranked by unstressed CVA**
**$ Millions**

| Counterparty Identifiers | | | | | | | | | | | CVA Inputs | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Rank | Consolidated/ Parent Counterparty Name | Consolidated/ Parent Counterparty ID | Counterparty Legal Entity Name | Counterparty Legal Entity Identifier (LEI) | Netting Set ID | Sub-netting Set ID | Counterparty Legal Entity Industry Code | Counterparty Legal Entity Country | Counterparty Legal Entity Internal Rating | Counterparty Legal Entity External Rating | Tenor Bucket in Years | Expected Exposure (EE) - BHC/IHC/SLHC Specification | Marginal Probability of Default (PD) | Loss Given Default (LGD) (CVA) | Discount Factor | Stressed Expected Exposure (EE) - FR Scenario and FR Specification (Severely Adverse) |
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| | Stressed CVA Inputs | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| Consolidated/ Parent Counterparty ID | Stressed Expected Exposure (EE) - BHC/IHC/SLHC Scenario and Specification | Stressed Marginal Probability of Default (PD) FR Scenario (Severely Adverse) | Stressed Marginal Expected Exposure (EE) BHC/IHC/SLHC Scenario | Stressed Loss Given Default (LGD) (CVA) FR Scenario (Severely Adverse) | Stressed Loss Given Default (LGD) (CVA) BHC/IHC/SLHC Scenario | Stressed Loss Given Default (PD) FR Scenario (Severely Adverse) | Stressed Loss Given Default (PD) BHC/IHC/SLHC Scenario | Stressed Discount Factor FR Scenario (Severely Adverse) | Stressed Discount Factor BHC/IHC/SLHC Scenario |
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**Sub-schedule L.2.b EE profile by counterparty: Top consolidated/parent counterparties comprising 95% of firm stressed CVA, ranked by Federal Reserve Severely Adverse Scenario St**
**$ Millions**

| Counterparty Identifiers | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| Rank | Consolidated/Parent Counterparty Name | Consolidated/Parent Counterparty ID | Counterparty Legal Entity Name | Counterparty Legal Entity Identifier (LEI) | Netting Set ID | Sub-netting Set ID | Counterparty Legal Entity Industry Code | Counterparty Legal Entity Country | Counterparty Legal Entity Internal Rating | Counterparty Legal Entity External Rating | Tenor Bucket in Years |
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**: by counterparty: ressed CVA for the CCAR quarter**

| | CVA Inputs | | | | Stressed CVA Inputs | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Consolidated/Parent Counterparty ID | Expected Exposure (EE) BHC/IHC/SLHC Specification | Marginal Probability of Default (PD) | Loss Given Default (LGD) (CVA) | Discount Factor | Stressed Expected Exposure (EE) - FR Scenario and FR Specification (Severely Adverse) | Stressed Expected Exposure (EE) - BHC/IHC/SLHC Scenario and Specification | Stressed Marginal Probability of Default (PD) FR Scenario (Severely Adverse) | Stressed Marginal Probability of Default (PD) BHC/IHC/SLHC Scenario | Stressed Loss Given Default (LGD) (CVA) FR Scenario (Severely Adverse) | Stressed Loss Given Default (LGD) (CVA) BHC/IHC/SLHC Scenario | Stressed Loss Given Default (LGD) (PD) FR Scenario (Severely Adverse) | Stressed Loss Given Default (PD) BHC/IHC/SLHC Scenario | Stressed Discount Factor FR Scenario (Severely Adverse) | Stressed Discount Factor BHC/IHC/SLHC Scenario |
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**Sub-schedule L.3.a Credit quality by counterparty: Top consolidated/parent counterparties-comprising 95% of firm unstressed CVA, ranked by unstressed CVA**

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

| | Data Inputs | | | | Type of Credit Quality Input | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Consolidated/ Parent Counterparty ID | Spread adjustment (bps) | Spread (bps) used in CVA calculation | Stressed spreads (bps) FR Scenario (Severely | Stressed spreads (bps) BHC/IHC/SLHC Scenario | Mapping approach | Proxy mapping approach | Proxy name | Market input type | Ticker / identifier | Report date | Source (Bloomberg, Markit, KMV, etc.) | Comments |
| | | | | | | | | | | | | |
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**Sub-schedule L.3.b Credit quality by counterparty: Top consolidated/parent counterparties comprising 95% of firm stressed CVA, ranked by Federal Reserve Severely Adv**

| Counterparty and Time Identifiers | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Rank | Consolidated/ Parent Counterparty Name | Consolidated/Parent Counterparty ID | Counterparty Legal Entity Name | Counterparty Legal Entity Identifier (LEI) | Netting Set ID | Sub-netting Set ID | Counterparty Legal Entity Industry Code | Counterparty Legal Entity Country | Counterparty Legal Entity Internal Rating | Counterparty Legal Entity External Rating | Time period (years) | Market spread (bps) |
| | | | | | | | | | | | | |
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**it quality by verse Scenario Stressed CVA for the CCAR quarter**

| | Data Inputs | | | | Type of Credit Quality Input | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Consolidated/Parent Counterparty ID | Spread adjustment (bps) | Spread (bps) used in CVA calculation | Stressed spreads (bps) FR Scenario (Severely | Stressed spreads (bps) BHC/IHC/SLHC Scenario | Mapping approach | Proxy mapping approach | Proxy name | Market input type | Ticker / identifier | Report date | Source (Bloomberg, Markit, KMV, etc.) | Comments |
| | | | | | | | | | | | | |
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**Sub-schedule L.4 Aggregate and Top CVA sensitivities by Risk Factor**

**L.4.a Aggregate CVA sensitivities by Risk Factor**

**L.4.b Top 10 Consolidated Counterparies CVA sensitivites by Risk Factor**

**Change to asset-side CVA for a given change in the underlying risk factor, gross of any hedges.**

**$ Millions, Increase in CVA reported as positive figure**

| | **Aggregate CVA sensitivities and slides** | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| **Credit Spreads** | **-50%** | **-10%** | **+1bp** | **+10%** | **+100%** | **+300%** | **+1bp** | **+1bp** |
| | | | | | | | **<<Cpty name 1>>** | **<<Cpty name 2>>** |
| **Counterparty/Reference Spread** | | | | | | | **<<Cpty name 1 ID>>** | **<<Cpty name 2 ID>>** |
| Aggregate | | | | | | | | |
| Aggregate by rating: | | | | | | | | |
| AAA | | | | | | | | |
| AA | | | | | | | | |
| A | | | | | | | | |
| BBB | | | | | | | | |
| BB | | | | | | | | |
| B | | | | | | | | |
| CCC or lower | | | | | | | | |
| NR | | | | | | | | |
| **Interest Rates (bps)** | **-100bps** | **-10bps** | **+1bp** | **+10bps** | **+100bps** | **+300bps** | **+1bp** | **+1bp** |
| **EUR** | | | | | | | | |
| <=1Y | | | | | | | | |
| 1-5Y | | | | | | | | |
| >=5-10Y | | | | | | | **<<Cpty name 1>>** | **<<Cpty name 2>>** |
| >=10Y | | | | | | | **<<Cpty name 1 ID>>** | **<<Cpty name 2 ID>>** |
| All Maturities | | | | | | | | |
| **GBP** | | | | | | | | |
| <=1Y | | | | | | | | |
| 1-5Y | | | | | | | | |
| >=5-10Y | | | | | | | **<<Cpty name 1>>** | **<<Cpty name 2>>** |
| >=10Y | | | | | | | **<<Cpty name 1 ID>>** | **<<Cpty name 2 ID>>** |
| All Maturities | | | | | | | | |
| **USD** | | | | | | | | |
| <=1Y | | | | | | | | |
| 1-5Y | | | | | | | | |
| >=5-10Y | | | | | | | **<<Cpty name 1>>** | **<<Cpty name 2>>** |
| >=10Y | | | | | | | **<<Cpty name 1 ID>>** | **<<Cpty name 2 ID>>** |

| Top 10 CVA Sensitivities by Risk Factors | | | | | | | |
|---|---|---|---|---|---|---|---|
| +1bp | +1bp | +1bp | +1bp | +1bp | +1bp | +1bp | +1bp |
| <<Cpty name 3>><br><<Cpty name 3 ID>> | <<Cpty name 4>><br><<Cpty name 4 ID>> | <<Cpty name 5>><br><<Cpty name 5 ID>> | <<Cpty name 6>><br><<Cpty name 6 ID>> | <<Cpty name 7>><br><<Cpty name 7 ID>> | <<Cpty name 8>><br><<Cpty name 8 ID>> | <<Cpty name 9>><br><<Cpty name 9 ID>> | <<Cpty name 10>><br><<Cpty name 10 ID>> |
| | | | | | | | |
| +1bp | +1bp | +1bp | +1bp | +1bp | +1bp | +1bp | +1bp |
| <<Cpty name 3>><br><<Cpty name 3 ID>> | <<Cpty name 4>><br><<Cpty name 4 ID>> | <<Cpty name 5>><br><<Cpty name 5 ID>> | <<Cpty name 6>><br><<Cpty name 6 ID>> | <<Cpty name 7>><br><<Cpty name 7 ID>> | <<Cpty name 8>><br><<Cpty name 8 ID>> | <<Cpty name 9>><br><<Cpty name 9 ID>> | <<Cpty name 10>><br><<Cpty name 10 ID>> |
| | | | | | | | |
| | | | | | | | |
| <<Cpty name 3>><br><<Cpty name 3 ID>> | <<Cpty name 4>><br><<Cpty name 4 ID>> | <<Cpty name 5>><br><<Cpty name 5 ID>> | <<Cpty name 6>><br><<Cpty name 6 ID>> | <<Cpty name 7>><br><<Cpty name 7 ID>> | <<Cpty name 8>><br><<Cpty name 8 ID>> | <<Cpty name 9>><br><<Cpty name 9 ID>> | <<Cpty name 10>><br><<Cpty name 10 ID>> |
| | | | | | | | |
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| <<Cpty name 3>><br><<Cpty name 3 ID>> | <<Cpty name 4>><br><<Cpty name 4 ID>> | <<Cpty name 5>><br><<Cpty name 5 ID>> | <<Cpty name 6>><br><<Cpty name 6 ID>> | <<Cpty name 7>><br><<Cpty name 7 ID>> | <<Cpty name 8>><br><<Cpty name 8 ID>> | <<Cpty name 9>><br><<Cpty name 9 ID>> | <<Cpty name 10>><br><<Cpty name 10 ID>> |

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

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| | | | | | | | |
| +1% | +1% | +1% | +1% | +1% | +1% | +1% | +1% |
| <<Cpty name 3>> | <<Cpty name 4>> | <<Cpty name 5>> | <<Cpty name 6>> | <<Cpty name 7>> | <<Cpty name 8>> | <<Cpty name 9>> | <<Cpty name 10>> |
| <<Cpty name 3 ID>> | <<Cpty name 4 ID>> | <<Cpty name 5 ID>> | <<Cpty name 6 ID>> | <<Cpty name 7 ID>> | <<Cpty name 8 ID>> | <<Cpty name 9 ID>> | <<Cpty name 10 ID>> |
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| <<Cpty name 3 ID>> | <<Cpty name 4 ID>> | <<Cpty name 5 ID>> | <<Cpty name 6 ID>> | <<Cpty name 7 ID>> | <<Cpty name 8 ID>> | <<Cpty name 9 ID>> | <<Cpty name 10 ID>> |
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| +1% | +1% | +1% | +1% | +1% | +1% | +1% | +1% |
| <<Cpty name 3>> | <<Cpty name 4>> | <<Cpty name 5>> | <<Cpty name 6>> | <<Cpty name 7>> | <<Cpty name 8>> | <<Cpty name 9>> | <<Cpty name 10>> |
| <<Cpty name 3 ID>> | <<Cpty name 4 ID>> | <<Cpty name 5 ID>> | <<Cpty name 6 ID>> | <<Cpty name 7 ID>> | <<Cpty name 8 ID>> | <<Cpty name 9 ID>> | <<Cpty name 10 ID>> |
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| <<Cpty name 3>> | <<Cpty name 4>> | <<Cpty name 5>> | <<Cpty name 6>> | <<Cpty name 7>> | <<Cpty name 8>> | <<Cpty name 9>> | <<Cpty name 10>> |
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| <<Cpty name 3 ID>> | <<Cpty name 4 ID>> | <<Cpty name 5 ID>> | <<Cpty name 6 ID>> | <<Cpty name 7 ID>> | <<Cpty name 8 ID>> | <<Cpty name 9 ID>> | <<Cpty name 10 ID>> |
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| **Other material equity sensitivities** | | | | | | | | |
| <<Insert name/ definition>> | | | | | | | | |
| <<Insert name/ definition>> | | | | | | | | |
| <<Insert name/ definition>> | | | | | | | | |
| <<Insert name/ definition>> | | | | | | | | |
| <<Insert name/ definition>> | | | | | | | | |
| **Commodities (%)** | **-50%** | **-10%** | **+1%** | **+10%** | **+100%** | **+300%** | **+1%** | **+1%** |
| | | | | | | | **<<Cpty name 1>> <<Cpty name 1 ID>>** | **<<Cpty name 2>> <<Cpty name 2 ID>>** |
| Oil & Oil Products | | | | | | | | |
| | | | | | | | **<<Cpty name 1>> <<Cpty name 1 ID>>** | **<<Cpty name 2>> <<Cpty name 2 ID>>** |
| Natural Gas | | | | | | | | |
| | | | | | | | **<<Cpty name 1>> <<Cpty name 1 ID>>** | **<<Cpty name 2>> <<Cpty name 2 ID>>** |
| Power | | | | | | | | |
| | | | | | | | **<<Cpty name 1>> <<Cpty name 1 ID>>** | **<<Cpty name 2>> <<Cpty name 2 ID>>** |
| Coal & Freight | | | | | | | | |
| | | | | | | | **<<Cpty name 1>> <<Cpty name 1 ID>>** | **<<Cpty name 2>> <<Cpty name 2 ID>>** |
| Softs & Ags | | | | | | | | |
| | | | | | | | **<<Cpty name 1>> <<Cpty name 1 ID>>** | **<<Cpty name 2>> <<Cpty name 2 ID>>** |
| Precious Metals | | | | | | | | |
| | | | | | | | **<<Cpty name 1>> <<Cpty name 1 ID>>** | **<<Cpty name 2>> <<Cpty name 2 ID>>** |
| Base Metals | | | | | | | | |
| **Other material commodity sensitivities** | | | | | | | | |
| <<Insert name/ definition>> | | | | | | | | |
| <<Insert name/ definition>> | | | | | | | | |
| **Other material sensitivities** | **-50%** | **-10%** | **+1%** | **+10%** | **+50%** | **+100%** | **+1%** | **+1%** |
| <<Insert name/ definition/units>> | | | | | | | | |
| <<Insert name/ definition/units>> | | | | | | | | |
| <<Insert name/ definition/units>> | | | | | | | | |
| | **-50%** | **-10%** | **+1%** | **+10%** | **+50%** | **+100%** | **+1%** | **+1%** |
| <<Insert name/ definition/units>> | | | | | | | | |
| <<Insert name/ definition/units>> | | | | | | | | |
| <<Insert name/ definition/units>> | | | | | | | | |
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| +1% | +1% | +1% | +1% | +1% | +1% | +1% | +1% |
| <<Cpty name 3>> | <<Cpty name 4>> | <<Cpty name 5>> | <<Cpty name 6>> | <<Cpty name 7>> | <<Cpty name 8>> | <<Cpty name 9>> | <<Cpty name 10>> |
| <<Cpty name 3 ID>> | <<Cpty name 4 ID>> | <<Cpty name 5 ID>> | <<Cpty name 6 ID>> | <<Cpty name 7 ID>> | <<Cpty name 8 ID>> | <<Cpty name 9 ID>> | <<Cpty name 10 ID>> |
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| <<Cpty name 3>> | <<Cpty name 4>> | <<Cpty name 5>> | <<Cpty name 6>> | <<Cpty name 7>> | <<Cpty name 8>> | <<Cpty name 9>> | <<Cpty name 10>> |
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| <<Cpty name 3 ID>> | <<Cpty name 4 ID>> | <<Cpty name 5 ID>> | <<Cpty name 6 ID>> | <<Cpty name 7 ID>> | <<Cpty name 8 ID>> | <<Cpty name 9 ID>> | <<Cpty name 10 ID>> |
| | | | | | | | |
| <<Cpty name 3>> | <<Cpty name 4>> | <<Cpty name 5>> | <<Cpty name 6>> | <<Cpty name 7>> | <<Cpty name 8>> | <<Cpty name 9>> | <<Cpty name 10>> |
| <<Cpty name 3 ID>> | <<Cpty name 4 ID>> | <<Cpty name 5 ID>> | <<Cpty name 6 ID>> | <<Cpty name 7 ID>> | <<Cpty name 8 ID>> | <<Cpty name 9 ID>> | <<Cpty name 10 ID>> |
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| +1% | +1% | +1% | +1% | +1% | +1% | +1% | +1% |
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| +1% | +1% | +1% | +1% | +1% | +1% | +1% | +1% |
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |

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

**$ Millions**

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

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

| | | Netting Agreement Details | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| **Counterparty Legal Entity Internal Rating** | **Counterparty Legal Entity External Rating** | **Agreement Type** | **Agreement Role** | **Legal Enforceability** | **Initial Margin** | **Non-cash collateral type** | **Excess Variation Margin (for CCPs)** | **Default Fund (for CCPs)** | **Threshold CP** | **Threshold BHC/IHC/SLHC** |
| | | Derivatives 1-way CSA | NA | | | | | | | |
| | | Derivatives no CSA | NA | | | | | | | |
| | | SFT Repo | Principal | | | | | | | |
| | | SFT Sec Lending | Principal | | | | | | | |
| | | SFT Cross-product | Agent | | | | | | | |
| | | SFT Derivatives Cross-product | Agent | | | | | | | |
| | | ... | | | | | | | | |

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

| Stressed Mark-to-Market (Posted) by Asset category - FR Scenario (Severely Adverse) | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Exchange-Traded Funds Stressed Mark-to-Market (Posted) FR Scenario (Severely Adverse) | | US Agency MBS/CMBS Stressed Mark-to-Market (Posted) FR Scenario (Severely Adverse) | | Non-Agency RMBS/ABS/CMBS Stressed Mark-to-Market (Posted) FR Scenario (Severely Adverse) | | Cash Stressed Mark-to-Market (Posted) FR Scenario (Severely Adverse) | | | | | Other Stressed Mark-to-Market (Posted) FR Scenario (Severely Adverse) | | | |
| Equity | Fixed Income | Pass-Throughs | Other (specify) | IG | Sub-IG | USD | EUR | GBP | JPY | Other | Inflation-indexed securities | Commercial paper | Municipal Bonds | Other (specify) |

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

| Stressed Mark-to-Market (Received) by Asset category - FR Scenario (Severely Adverse) | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| ETF Exchange-Traded Funds Stressed Mark-to-Market (Received) FR Scenario (Severely Adverse) | | US Agency MBS/CMBS Stressed Mark-to-Market (Received) FR Scenario (Severely Adverse) | | Non-Agency RMBS/ABS/CMBS Stressed Mark-to-Market (Received) FR Scenario (Severely Adverse) | | Cash Stressed Mark-to-Market (Received) FR Scenario (Severely Adverse) | | | | | Other Stressed Mark-to-Market (Received) FR Scenario (Severely Adverse) | | | |
| Equity | Fixed Income | Pass-Throughs | Other (specify) | IG | Sub-IG | USD | EUR | GBP | JPY | Other (specify) | Inflation-indexed securities | Commercial paper | Municipal Bonds | Other (specify) |

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

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

G7
G7
QCCP
NQCCP
NA
NA

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

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

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

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

| | |
|---|---|
| **Institution Name:** | |
| **RSSD ID:** | |
| **Date of Data Submission:** | |

## Instructions

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

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

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

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

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

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

*Notes:*
*1) FVO/HFS is defined as Fair Value Option/Held for Sale*
*2) The amount in Column I Row 8 in Table 2 should equal the totals summed in Column B Row 4 and Row 10 in Table 1*

## PPNR Submission

| |
|---|
| **Please indicate if deposits are 25% or more of total liabilities** |
| **Net Interest Income Designation Field - Populated Automatically** |

| | **$Millions** | **FR Y9C Codes** | **Actual** |
|---|---|---|---|
| | ***Net Interest Income by Business Segment: (17)*** | | |
| 1 | Retail and Small Business | | - |
| 1A | Domestic **(11)** | | - |
| 1B | Credit and Charge Cards **(10)** | | |
| 1C | Mortgages | | |
| 1D | Home Equity | | |
| 1E | Retail and Small Business Deposits | | |
| 1F | Other Retail and Small Business Lending | | |
| 1G | International Retail and Small Business **(16)** | | |
| 2 | Commercial Lending | | |
| 3 | Investment Banking | | |
| 4 | Merchant Banking / Private Equity | | |
| 5 | Sales and Trading | | - |
| 5A | Prime Brokerage | | |
| 5B | Other [sales and trading interest income] | | |
| 6 | Investment Management | | |
| 7 | Investment Services | | |
| 8 | Treasury Services | | |
| 9 | Insurance Services | | |
| 10 | Retirement / Corporate Benefits Products | | |
| 11 | Corporate / Other | | |
| 12 | Optional Immaterial Business Segments **(7)** | | |
| 13 | **Total Net Interest Income (1)** | | - |
| | ***Non Interest Income by Business Segment: (17)*** | | |
| 14 | Retail and Small Business | | - |
| 14A | Domestic | | - |
| 14B | Credit and Charge Cards **(10)** | | - |
| 14C | Credit and Charge Card Interchange Revenues - Gross | | |
| 14D | Other | | |
| 14E | Mortgages and Home Equity | | - |
| 14F | Production | | - |
| 14G | Gains/(Losses) on Sale **(18)** | | |
| 14H | Other | | |
| 14I | Servicing | | - |
| 14J | Servicing & Ancillary Fees | | |
| 14K | MSR Amortization **(20)** | | |
| 14L | MSR Value Changes due to Changes in Assumptions/Model Inputs/Other Net of Hedge Performance **(19)(21)** | | |
| 14M | Other | | |
| 14N | Provisions to Repurchase Reserve / Liability for Residential Mortgage Representations and Warranties (contra-revenue) **(12)** | | |
| 14O | Retail and Small Business Deposits | | - |
| 14P | Non Sufficient Funds / Overdraft Fees - Gross | | |
| 14Q | Debit Interchange - Gross | | |
| 14R | Other **(22)** | | |
| 14S | Other Retail and Small Business Lending | | |
| 14T | International Retail and Small Business **(16)** | | |
| 15 | Commercial Lending | | |

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

| | | | |
|---|---|---|---|
| | ***Non Interest Expense:*** | | |
| 28 | Compensation Expense | | - |
| 28A | Salary **(14)** | | |
| 28B | Benefits **(14)** | | |
| 28C | Commissions **(6)** | | |
| 28D | Stock Based Compensation | | |
| 28E | Cash Variable Pay | | |
| 29 | Operational Risk Expense **(8)** | | |
| 30 | Provisions to Repurchase Reserve / Liability for Residential Mortgage Representations and Warranties **(12)** | | |
| 31 | Professional and Outside Services Expenses **(13)** | | |
| 32 | Expenses of Premises and Fixed Assets | *BHCK4217* | |
| 33 | Amortization Expense and Impairment Losses for Other Intangible Assets | *BHCKC232* | |
| 34 | Marketing Expense | | - |
| 34A | Domestic Credit and Charge Card Marketing Expense **(10)(15)(17)** | | |
| 34B | Other | | |
| 35 | Other Real Estate Owned Expense | | |
| 36 | Provision for Unfunded Off-Balance Sheet Credit Exposures (to build/decrease item 141 (BHCKB557) in Balance Sheet) | | |
| 37 | Other Non-Interest Expense **(4)** | | |
| 38 | **Total Non-Interest Expense (3)** | | - |
| **39** | **Actual PPNR (5)** | *BHCK4074+BHCK4079-BHCK4093+BHCKC216-Line Item #40* | - |
| 40 | Valuation Adjustment for firm's own debt under fair value option (FVO) **(9) (27)** | | |
| 41 | Goodwill Impairment | *BHCKC216* | |
| 42 | Loss resulting from trading shock exercise (if applicable) **(24) (25)** | | - |

**Footnotes to the *PPNR Projections Worksheet***

**(1)** Amount should equal item **49** of the PPNR NII Worksheet, if completed.

**(2)** Excludes Valuation Adjustment for firm's own debt under fair value option (FVO) in item **40**.

**(3)** Excludes Goodwill Impairment included in item **41**.

**(4)** Provide a further break out of significant items included in Other Non-Interest Expense such that no more than 5% of Non Interest Expense are reported without further breakout:

| | |
|---|---|
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| | |
| | |
| | |

**(5)** By definition, PPNR will calculate as Net Interest Income plus Non-Interest Income less Non-Interest Expense, excluding items broken out in items **40-41**.

**(6)** Report commissions only in "Commissions" line item **28C**; do not report commissions in any other compensation line items.

**(7)** See instructions for guidance on related thresholds. List segments included in this line item.

**(8)** All operational loss items, including operational losses that are contra revenue amounts or cannot be separately identified, should be reported in the operational risk expense. Any legal consultation or retainer fees specifically linked to an operational risk event should be included in the Operational Risk Expense. Include all Provisions to Litigation Reserves / Liability for Claims related to Sold Residential Mortgages and all Litigation Settlements & Penalties in this line item and not any other items.

**(9)** List segments from which item was excluded:

**(10)** Include domestic BHC/IHC/SLHC issued credit and charge cards including those that result from a partnership agreement.

**(11)** Applies to line items **1A-1F**; US and Puerto Rico only.

**(12)** Provisions to build any non-litigation reserves/accrued liabilities that have been established for losses related to sold or government-insured residential mortgage loans (first or second lien). Do not report such provisions in any other items; report them only in line items **14N** or **30**, as applicable.

**(13)** Include routine legal expenses (i.e legal expenses not related to operational losses) here.

**(14)** Do not report stock based and cash variable pay compensation here.

**(15)** Include both direct and allocated expenses. Report any expenses that are made to expand the company's card member and/or merchant base, facilitate greater segment penetration, enhance the perception of the company's credit card brand, and/or increase the utilization of the existing card member base across the spectrum of marketing and advertising mediums.

**(16)** Revenues from regions outside the US and Puerto Rico.

**(17)** See Instructions for description of standardized Business Segments/Lines. Unless specified otherwise, all numbers are global.

**(18)** Gains/(Losses) from the sale of mortgages and home equity originated through all production channels (retail, broker, correspondent, etc.) with the intent to sell. Such gains/losses should include deferred fees and costs that are reported as adjustments to the carrying balance of the sold loan, fair value changes on loan commitments with rate locks that are accounted for as derivatives, fair value changes on mortgage loans held-for-sale designated for fair value treatment, lower-of-cost or market adjustments on mortgage loans held-for-sale not designated for fair value treatment, fair value changes on derivative instruments used to hedge loan commitments and held-of-sale mortgages, and value associated with the initial capitalization of the MSR upon sale of the loan.

**(19)** Report changes in the MSR value here and not in any other items. Report changes in the MSR hedges here and not in any other items.

**(20)** Include economic amortization or scheduled and unscheduled payments, net of defaults under both FV and LOCOM accounting methods.

**(21)** Include MSR changes under both FV and LOCOM accounting methods.

**(22)** Among items included here are debit card contra-revenues and overdraft waivers, as applicable.

**(23)** Report all Non-Interest Income for Equities Sales and Trading, excluding Prime Brokerage (to be reported as a separate line item) and excluding Commissions and Fees. This includes trading profits and other non-interest non-commission income.

**(24)** Respondents should not report changes in value of the MSR asset or hedges within the trading book.

**(25)** List segments from which item was excluded:

**(26)** Exclude result of trading shock exercise (where applicable), as it is reported in item **42**.

**(27)** List FR Y-9C HI Schedule items in which this item is normally reported although excluded from PPNR for this report:

## PPNR Net Interest Income

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

| | | |
|---|---|---|
| | ***Average Liability Balances ($Millions)*** | |
| 34 | **Deposits-Domestic (6)** | - |
| 34A | Non-Interest-Bearing Demand | |
| 34B | Money Market Accounts | |
| 34C | Savings | |
| 34D | NOW, ATS, and other Transaction Accounts | |
| 34E | Time Deposits | |
| 35 | **Deposits-Foreign (6)** | - |
| 35A | Foreign Deposits | |
| 35B | Foreign Deposits-Time | |
| 36 | **Fed Funds, Repos, & Other Short Term Borrowing** | - |
| 36A | Fed Funds | |
| 36B | Repos | |
| 36C | Other Short Term Borrowing **(11)** | |
| 37 | **Trading Liabilities** | |
| 38 | **Subordinated Notes Payable to Unconsolidated Trusts Issuing Trust Preferred Securities (TruPS) and TruPS Issued by Consolidated Special Purpose Entities** | |
| 39 | **Other Interest-Bearing Liabilities (3)(11)** | |
| 40 | **Other Liabilities (11)** | |
| 41 | **Total Average Liability Balances** | - |
| | ***Average Liability Rates (%) (9)*** | |
| 42 | **Deposits-Domestic (6)** | |
| 42A | Non-Interest-Bearing Demand **(8)** | 0.0% |
| 42B | Money Market Accounts | |
| 42C | Savings | |
| 42D | Negotiable Order of Withdrawal (NOW), Automatic Transfer Service (ATS), and other Transaction Accounts | |
| 42E | Time Deposits | |
| 43 | **Deposits-Foreign (6)** | |
| 43A | Foreign Deposits | |
| 43B | Foreign Deposits-Time | |
| 44 | **Fed Funds, Repos, & Other Short Term Borrowing** | |
| 44A | Fed Funds | |
| 44B | Repos | |
| 44C | Other Short Term Borrowing | |
| 45 | **Trading Liabilities** | |
| 46 | **Subordinated Notes Payable to Unconsolidated Trusts Issuing TruPS and TruPS Issued by Consolidated Special Purpose Entities** | |
| 47 | **Other Interest-Bearing Liabilities (3)(11)** | |
| 48 | **Total Interest Expense** | - |
| 49 | **Total Net Interest Income (4)** | - |

**Footnotes to the *Net Interest Income Worksheet***

**(1)** Exclude nonaccrual loans from lines **1-8**, reporting these balances in item **9**.

**(2)** Break out and explain nature of significant items included in Other Interest/Dividend Bearing Assets such that no more than 5% of total Average Asset Balances are reported without a further breakout.

**(3)** Break out and explain nature of significant items included in All Other Interest Bearing Liabilities Balances such that no more than 5% of total Liability Balances are reported without a further breakout.

**(4)** Amount should equal item **13** of the *PPNR Submission Worksheet.*

**(5)** Institutions are to provide additional details within the supporting documentation; the composition of the non-accrual loans by key loan type over the reported time periods for each of the scenarios.

**(6)** A sum of average domestic and foreign deposits should be equal to a sum of average BHDM6631, BHDM6636, BHFN6631, and BHFN6636.

**(7)** Report C&I Graded, Small Business (Scored/Delinquency Managed), Corporate Card, Business Card

**(8)** Rates are equal to zero by definition.

**(9)** All rates are annualized.

**(10)** Include loans secured by farmland here (BHDM1420) and other loans not accounted for in the other categories.

**(11)** A Sum of line items 36C and 39 equals a sum of BHCK3190, BHCK4062, and interest-bearing liabilities reported in BHCK2750; line item 40 captures non-interest bearing liabilities in BHCK2750

Are Other Average Interest-Bearing Asset Balances more than 5% of Total Average Interest-Bearing Asset Balances? N/A

Are Other Average Deposit and Interest-Bearing Non-Deposit Liability Balances more than 5% of Total Average Interest-Bearing Liability Balances? N/A

Are Other Average Interest-Bearing Asset Balances more than 5% of Total Average Interest-Bearing Asset Balances? N/A

Are Other Average Deposit and Interest-Bearing Non-Deposit Liability Balances more than 5% of Total Average Interest-Bearing Liability Balances? N/A

## PPNR Metrics

| | | FR Y9C Codes | Units | Actual |
|---|---|---|---|---|
| | ***A. Metrics by Business Segment/Line (9)*** | | | |
| | Retail and Small Business Segment | | | |
| | Domestic **(24)** | | | |
| | *Credit and Charge Cards* | | | |
| 1 | Total Open Accounts – End of Period | | # | |
| 2 | Credit and Charge Card Purchase Volume | | $Millions | |
| 3 | Credit and Charge Card Rewards/Partner Sharing Expense **(23) (34)** | | $Millions | |
| | *Mortgages and Home Equity* | | | |
| 4 | Average Third-Party Residential Mortgages Serviced **(3)** | | $Millions | |
| 5 | Residential Mortgage Originations Industry Market Size – Volume **(25)** | | $Millions | |
| 6 | Mortgages and Home Equity Sold during the quarter **(26)** | *BHCKF070+BHCKF071+BHDMF674+BHDMF675* | $Millions | |
| 7 | Servicing Expenses **(8)** | | $Millions | |
| | *Retail and Small Business Deposits* | | | |
| 8 | Total Open Checking and Money Market Accounts – End of Period **(31)** | | # | |
| 9 | Debit Card Purchase Transactions | | # | |
| | International Retail and Small Business **(12)** | | | |
| 10 | Credit Card Revenues **(1)** | | $Millions | |
| | Investment Banking Segment | | | |
| 11 | Number of Employees **(15)** | | # | |
| 12 | Compensation - Total **(8)** | | $Millions | |
| 13 | Stock Based Compensation and Cash Variable Pay **(8)** | | $Millions | |
| | *Advisory* | | | |
| 14 | Deal Volume | | $Millions | |
| 15 | Industry Market Size - Fees | | $Millions | |
| 16 | Industry Market Size - Completed Deal Volume | | $Millions | |
| 17 | Backlog **(30)** | | $Millions | |
| | *Equity Capital Markets* | | | |
| 18 | Deal Volume | | $Millions | |
| 19 | Industry Market Size - Fees | | $Millions | |
| 20 | Industry Market Size - Volume | | $Millions | |
| | *Debt Capital Markets* | | | |
| 21 | Deal Volume | | $Millions | |
| 22 | Industry Market Size - Fees | | $Millions | |
| 23 | Industry Market Size - Volume | | $Millions | |
| | *Syndicated Lending* | | | |
| 24 | Deal Volume | | $Millions | |
| 25 | Industry Market Size - Fees | | $Millions | |
| 26 | Industry Market Size - Volume | | $Millions | |
| | Sales and Trading Segment | | | |
| 27 | Number of Employees **(15)** | | # | |
| 28 | Compensation - Total **(8)** | | $Millions | |
| 29 | Stock Based Compensation and Cash Variable Pay **(8)** | | $Millions | |
| | *Equities* | | | |
| 30 | Average Asset Balance | | $Millions | |
| | *Fixed Income* | | | |
| 31 | Average Asset Balance | | $Millions | |
| | *Commodities* | | | |
| 32 | Average Asset Balance | | $Millions | |
| | *Prime Brokerage* | | | |
| 33 | Average Client Balances **(13)** | | $Millions | |
| 34 | Transaction Volume | | $Millions | |

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

***C. Firm Wide Metrics: Net Interest Income Worksheet (Required only for respondents that were required to complete the Net Interest Income Worksheet)***

| | | | | |
|---|---|---|---|---|
| 50 | Carrying Value of Purchased Credit Deteriorated (PCD) Loans | *BHCKC780* | $Millions | |
| 51 | Net Accretion of discount on PCD Loans included in interest Revenues | | $Millions | |
| 52 | Loans Held for Sale - First Lien Residential Liens in Domestic Offices (Average Balances) | | $Millions | |
| 53 | Average Rate on Loans Held for Sale-First Lien Residential Liens in Domestic Offices | | % | |

Quarter End Weighted Average Life of Assets **(4) (6)**

| | | | |
|---|---|---|---|
| 54 | First Lien Residential Mortgages (in Domestic Offices) **(33)** | months | |
| 55 | Closed-End Junior Residential Liens (in Domestic Offices) | months | |
| 56 | Home Equity Lines Of Credit (HELOCs) | months | |
| 57 | C&I Loans | months | |
| 58 | CRE Loans (in Domestic Offices) | months | |
| 59 | Credit Cards | months | |
| 60 | Auto Loans | months | |
| 61 | Student Loans | months | |
| 62 | Other, incl. loans backed by securities (non-purpose lending) **(7)** | months | |
| 63 | Residential Mortgages (First and Second Lien, Not in Domestic Offices) | months | |
| 64 | Other Real Estate Loans (Not in Domestic Offices) | months | |
| 65 | Other Loans & Leases | months | |
| 66 | Securities (AFS and HTM) - Treasuries and Agency Debentures | months | |
| 67 | Securities (AFS and HTM) - Agency RMBS (both CMOs and pass-throughs) | months | |
| 68 | Securities (AFS and HTM) - Other | months | |
| 69 | Trading Assets | months | |
| 70 | All Other Earning Assets | months | |

Quarter End Weighted Average Life of Liabilities **(4) (6)**

| | | | |
|---|---|---|---|
| 71 | Domestic Deposits - Time | months | |
| 72 | Foreign Deposits-Time | months | |
| 73 | Fed Funds | months | |
| 74 | Repos | months | |
| 75 | Other Short Term Borrowing | months | |
| 76 | Trading Liabilities | months | |
| 77 | Subordinated Notes Payable to Unconsolidated Trusts Issuing TruPS and TruPS Issued by Consolidated Special Purpose Entities | months | |
| 78 | All Other Interest Bearing Liabitilies | months | |

| | | | For upward rate movements | For downward rate movements | Assumed Floor |
|---|---|---|---|---|---|
| | Average Domestic Deposit Repricing Beta in a 'Normal Environment' **(5)** | | | | |
| 79 | Money Market Accounts | basis points | | | |
| 80 | Savings | basis points | | | |
| 81 | NOW, ATS, and other Transaction Accounts | basis points | | | |
| 82 | Time Deposits | basis points | | | |
| | Average Foreign Deposit Repricing Beta in a 'Normal Environment' **(5)** | | | | |
| 83 | Foreign Deposits | basis points | | | |
| 84 | Foreign Deposits-Time | basis points | | | |

| | | | |
|---|---|---|---|
| 85 | New Domestic Business Pricing for Time Deposits **(27)** | | |
| 85A | Curve (if multiple terms assumed) **(28)** | | |
| 85B | Index rate (if single term assumed) **(29)** | | |
| 85C | Spread relative to the Index Rate (basis points) **(29)** | basis points | |

**Footnotes to the *PPNR Metrics Worksheet***

**(1)** Provide metrics data for all quarters, but only if International Retail and Small Business Segment revenues exceeded 5% of Total Retail and Small Business Segment and Total Retail and Small Business revenue exceeded 5% of total revenues in any of the last four actual quarters requested in the PPNR schedule.

**(2)** Provide regional breakouts for all quarters but only if international revenue exceeded 5% of the total revenue in any of the last four actual quarters requested in the PPNR schedule.

**(3)** Average oustanding principal balance fo residential mortgage loans the BHC/IHC/SLHC services for others.

**(4)** The Weighted Average Life should reflect the current position, the impact of new business activity, as well as the impact of behavioral assumptions such as prepayments or defaults, based on the expected remaining lives, inclusive of behavioral assumptions. It should reflect the weighted average of time to principal actual repayment (as modeled) for all positions in that portfolio, rounded to the nearest monthly term. For revolving products, the WAL should reflect the underlying repayment behavior assumptions assumed by the institution, which would include contractual repayments, any assumed excess payments or prepayments, and defaults. The WAL for the FR Y-14Q disclosures should reflect the spot balance sheet position for each time period. For the FR Y-14A, given that it covers forecasted time periods, the WAL should be forward-looking which incorporates the changes to the projected WAL, including new business activity.

**(5)** A rate movement in an environment where the repricing assumption assumed by each of the major deposit products is not restricted by a cap, floor, or zero. Beta should be reported as a balance-weighted average of the betas of the line items that contribute to the roll up point requested, with an as-of date equal to the reporting date.

**(6)** Reference PPNR Net Interest Income worksheet for product definitions.

**(7)** Corresponds to line item **7C** on the Net Interest Income worksheet.

**(8)** Include both direct and allocated expenses.

**(9)** "Metrics by Business Segment/Line" correspond to Business Segments/Lines on PPNR Submission worksheet, unless explicitly stated otherwise. See Instructions for defintions of standardized Business Segments/Lines. Unless specified otherwise, all numbers are global. Only line items with "Industry Market Size" in the name are industry/market-wide items; all other items are BHC/IHC-specific.

**(10)** Assets under Management

**(11)** Provide a relevant headcount number (e.g. financial advisors, portfolio managers) to facilitate the assessment of revenue productivity in the Wealth Management/Private Banking business line.

**(12)** Regions outside the US and Puerto Rico.

**(13)** Report the grossed up "interest balances" that result from prime brokerage activities.

**(14)** List items on PPNR Projections worksheet that include this item if any:

**(15)** Full-time equivalent employees at end of current period (BHCK4150) for a given segment only.

**(16)** Asia and Pacific region (incl. South Asia, Australia, and New Zealand)

**(17)** Europe, Middle East, and Africa

**(18)** Latin America, including Mexico

**(19)** List Business Segments reported on PPNR Projections Worksheet that include this item if any:

**(20)** List Business Segments reported on PPNR Projections Worksheet that include this item if any:

**(21)** List Business Segments reported on PPNR Projections Worksheet that include this item if any:

**(22)** Refers to the balance sheet carrying amount of any equipment or other asset rented to others under operating leases, net of accumulated depreciation. The total in line item **49** should correspond to the amount provided in Y-9C Schedule HC-F Line 6, item 13 in the instructions. The amount included should only reflect collateral rented under operating leases and not include collateral subject to capital/ financing type leases.

**(23)** Credit cards (including charge cards). List which line item(s) on PPNR Submission worksheet contain(s) the Cards Rewards/Partner Sharing contra-revenues and/or expenses.

**(24)** Applies to line items **1-9**; US and Puerto Rico only.

**(25)** Total domestic mortgages originated during the quarter.

**(26)** FR Y-9C name is "Residential Mortgages Sold During the Quarter"; this metric need not be limited to Mortgages and Home Equity business line.

**(27)** New business pricing for time deposits refers to the anticipated average rate on newly issued domestic time deposits, including renewals. Given that time deposits have a stated maturity, all time deposits issued for that time period are considered new business.

**(28)** The term “curve” refers to the reference rate used to price time deposits. Given that the pricing of time deposits is dependent on the term, the institution should provide the overall curve used to price time deposits. If the institution only assumes a single maturity term for new issuances, complete line 88B and 88C only, otherwise complete line 88A only.

**(29)** If the institution only assumes a single maturity term for new issuance, then the institution should provide the relative index and spread used to estimate new business pricing in lieu of the curve.

**(30)** A backlog should be based on probability weighted fees. The data should be consistent with historical internal reporting, not by market measurement. The last quarter should be the BHC’s/IHC's/SLHC's latest backlog estimate.

**(31)** Provide description of the accounts included in this line item (e.g. Negotiable Order of Withdrawal, Interest Bearing Checking, Non Interest Bearing Demand Deposit Account, Money Market Savings, etc.)

**(32)** Please break out and explain nature of non-recurring items included in PPNR. Also indicate which items on PPRN Projections worksheet include the items broken out in footnote 32:

**(a)** Revenues (Net Interest Income + Non Interest Income)

| | | |
|---|---|---|
| | $ Milllion | |
| | $ Milllion | |
| | $ Milllion | |
| | $ Milllion | |
| | $ Milllion | |
| | $ Milllion | |
| | $ Milllion | |

**(b)** Non Interest Expenses

| | | |
|---|---|---|
| | $ Milllion | |
| | $ Milllion | |
| | $ Milllion | |
| | $ Milllion | |
| | $ Milllion | |
| | $ Milllion | |
| | $ Milllion | |

**(33)** For WAL, exclude from the reported number Loans Held For Sale

**(34)** Note if this item includes any contra-revenues other than Rewards/Partner Sharing (e.g. Marketing Expense Amortization)

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

**FR Y-14Q Schedule D - Regulatory Capital Transitions**

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

## Schedule D - Regulatory Capital

| | | Actual in $Millions as of date | Comments |
|---|---|---|---|
| **Firms subject to Category I and II standards only (line items 1-9)** | | | |
| **Non-Significant investments in the capital of unconsolidated financial institutions** | | | |
| 1 | Aggregate amount of non-significant investments in the capital of unconsolidated financial institutions | | |
| 2 | Non-significant investments in the capital of unconsolidated financial institutions | | |
| 3 | 10 percent threshold for non-significant investments | | |
| 4 | Amount to be deducted from common equity tier 1 due to 10 percent deduction threshold (greater of item 1 minus item 3, times ratio of item 2 to item 1, or zero) | | |
| **Significant investments in the capital of unconsolidated financial institutions** | | | |
| 5 | Gross significant investments in the capital of unconsolidated financial institutions in the form of common stock | | |
| 6 | Permitted offsetting short positions in relation to the specific gross holdings included above | | |
| 7 | Significant investments in the capital of unconsolidated financial institutions in the form of common stock net of short positions (greater of item 5 minus 6 or zero) | | |
| 8 | 10 percent common equity tier 1 deduction threshold | | |
| 9 | Amount to be deducted from common equity tier 1 due to 10 percent deduction threshold (greater of item 7 minus item 8 or zero) | | |
| **Firms subject to Category III and IV standards only (line items 10-12)** | | | |
| **Investments in the capital of unconsolidated financial institutions** | | | |
| 10 | Aggregate amount of investments in the capital of unconsolidated financial institutions | | |
| 11 | 25 percent threshold for investments in the capital of unconsolidated financial institutions | | |
| 12 | Amount to be deducted from common equity tier 1 due to 25 percent deduction threshold (greater of item 10 minus item 11 or zero) | | |
| **Mortgage servicing assets** | | | |
| 13 | Total mortgage servicing assets classified as intangible | | |
| 14 | Associated deferred tax liabilities which would be extinguished if the intangible becomes impaired or derecognized under the relevant accounting standards | | |
| 15 | Mortgage servicing assets net of related deferred tax liabilities (item 13 minus item 14) | | |
| 16 | Common equity tier 1 deduction threshold: 10 percent for firms subject to Category I and II standards, 25 percent for firms subject to Category III and IV standards | | |
| 17 | Amount to be deducted from common equity tier 1 due to deduction threshold (greater of item 15 minus item 16 or zero) | | |

**Deferred tax assets due to temporary differences**

| | | | |
|---|---|---|---|
| 18 | Deferred tax assets arising from temporary differences, net of deferred tax liabilities | | |
| 19 | Valuation allowances related to DTAs arising from temporary differences | | |
| 20 | Potential net operating loss carrybacks | | |
| 21 | DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs | | |
| 22 | Common equity tier 1 deduction threshold: 10 percent for firms subject to Category I and II standards, 25 percent for firms subject to Category III and IV standards (value derived from item 16) | | |
| 23 | Amount to be deducted from common equity tier 1 due to deduction threshold (greater of item 21 minus item 22 or zero) | | |

**Firms subject to Category I and II standards only (line items 24-28)**

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

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

**Other Quarterly Changes**

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

**Memoranda**

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

## FR Y-14Q Schedule C: Regulatory Capital Instruments Quarterly Schedule

| | |
|---|---|
| **Institution Name:** | |
| **RSSD ID:** | |
| **Date of Data Submission:** | |
| **As of Date:** | |

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

| A | B | C | D | E | F | G | H | I | J | K | L | M | O | P | Q | R | S |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | **CUSIP or unique identifier provided by firm** | **Instrument type** | **Revised regulatory capital rule (July 2013) treatment** | **Cumulative / noncumulative** | **Notional amount ($Millions)** | **Amount recognized in regulatory capital ($Millions)** | **Comments** | **Carrying Value ($Millions), as-of quarter end** | **Unamortized discounts/ premiums, fees and foreign exchange translation impacts as of quarter end ($Millions)** | **Fair value of associated swaps ($Millions)** | **Notional Amount of Associated Interest Rate Swap ($Millions)** | **Currency denomination of instrument** | **All other changes that affect the carrying value of an instrument** | **Interest expense for the quarter (net of swaps)** | **Interest expense for the quarter (with swaps, excluding any gains or losses due to the fair value adjustment of ASC 185/FAS 133 hedges)** | **Interest expense for the quarter (with swaps, this number should reconcile to the quarterly number reported in FR Y-9C BHCK4397 for all subordinated debt instruments)** | **Fair value adjustment at the quarter end for subordinated debt securities that are carried at fair value** |
| **MDRMs** | CQCNP083 | CQCNQ744 | CQCNQ746 | CQCNQ747 | CQCNQ748 | CQCNQ749 | CQCNQ750 | CQCNR629 | CQCNR630 | CQCNR631 | CQCNR634 | CQCNR638 | CQCNPG84 | CQCNPG85 | CQCNPG86 | CQCNPG87 | CQCNPG88 |
| 1 | | | | | | | | | | | | | | | | | |
| 2 | | | | | | | | | | | | | | | | | |
| 3 | | | | | | | | | | | | | | | | | |
| 4 | | | | | | | | | | | | | | | | | |
| 5 | | | | | | | | | | | | | | | | | |
| 6 | | | | | | | | | | | | | | | | | |
| 7 | | | | | | | | | | | | | | | | | |
| 8 | | | | | | | | | | | | | | | | | |
| 9 | | | | | | | | | | | | | | | | | |
| 10 | | | | | | | | | | | | | | | | | |
| … | | | | | | | | | | | | | | | | | |

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

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

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

| A | B | C | D | E | F | G | H | I | J | K | L | M | N |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | **CUSIP or unique identifier provided by firm** | **Instrument type** | **Is issuance result of conversion?** | **If conversion, indicate CUSIP of original instrument** | **Date of issuance (mm/dd/yyyy)*** | **Revised regulatory capital rule treatment** | **Cumulative / noncumulative** | **Notional amount transacted ($Millions)** | **Regulatory capital amount transacted ($Millions)** | **Perpetual / dated** | **If dated, date of maturity (mm/dd/yyyy)*** | **Issuer call** | **If callable, optional call date (mm/dd/yyyy)*** |
| MDRMs | CQCIP083 | CQCIQ744 | CQCIQ762 | CQCIQ763 | CQCIN477 | CQCIQ746 | CQCIQ747 | CQCIQ756 | CQCIQ757 | CQCIQ769 | CQCI9914 | CQCIQ770 | CQCIQ771 |
| 1 | | | | | | | | | | | | | |
| 2 | | | | | | | | | | | | | |
| 3 | | | | | | | | | | | | | |
| 4 | | | | | | | | | | | | | |
| 5 | | | | | | | | | | | | | |
| 6 | | | | | | | | | | | | | |
| 7 | | | | | | | | | | | | | |
| 8 | | | | | | | | | | | | | |
| 9 | | | | | | | | | | | | | |
| 10 | | | | | | | | | | | | | |
| … | | | | | | | | | | | | | |

| A | O | P | Q | R | S | T | U | V | W | X | Y | Z | AA |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | **Fixed / floating** | **Coupon / dividend rate (bps) at issuance** | **Index at Issuance** | **Spread over index (bps) at issuance** | **Date at which coupon terms change** | **Coupon/dividend rate (bps) when terms change** | **Index when terms change** | **Spread over index (bps) when terms change** | **Existence of step up or other incentive to redeem** | **Convertible / non-convertible** | **If convertible, mandatory or optional conversion?** | **If convertible, specify instrument type into which it will convert** | **Comments** |
| MDRMs | CQCIN189 | CQCIQ772 | CQCIQ773 | CQCIQ774 | CQCIR625 | CQCIR626 | CQCIR627 | CQCIR628 | CQCIQ775 | CQCIQ776 | CQCIQ777 | CQCIQ778 | CQCIQ750 |
| 1 | | | | | | | | | | | | | |
| 2 | | | | | | | | | | | | | |
| 3 | | | | | | | | | | | | | |
| 4 | | | | | | | | | | | | | |
| 5 | | | | | | | | | | | | | |
| 6 | | | | | | | | | | | | | |
| 7 | | | | | | | | | | | | | |
| 8 | | | | | | | | | | | | | |
| 9 | | | | | | | | | | | | | |
| 10 | | | | | | | | | | | | | |
| … | | | | | | | | | | | | | |

| A | BB | CC | DD | EE | FF | GG | HH | II | JJ | KK | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | **Not applicable** | **Not applicable** | **Not applicable** | **Not applicable** | **Not applicable** | **Not applicable** | **Not applicable** | **Interest Rate Swap Payment Index** | **Interest Rate Swap Payment Spread (bps)** | **Not applicable** | | | |
| MDRMs | | | | | | | | CQCIR636 | CQCIR637 | | | | |
| 1 | | | | | | | | | | | | | |
| 2 | | | | | | | | | | | | | |
| 3 | | | | | | | | | | | | | |
| 4 | | | | | | | | | | | | | |
| 5 | | | | | | | | | | | | | |
| 6 | | | | | | | | | | | | | |
| 7 | | | | | | | | | | | | | |
| 8 | | | | | | | | | | | | | |
| 9 | | | | | | | | | | | | | |
| 10 | | | | | | | | | | | | | |
| 11 | | | | | | | | | | | | | |

## FR Y-14Q: AFS and HTM Securities Schedule

| | |
|---|---|
| **Institution Name:** | |
| **RSSD ID:** | |
| **Date of Data Submission:** | |

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

| | | | | Security Description | | | | Exposure to Debt/Equity Security (USD Equivalent) | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | **Identifier Type (CUSIP/ISIN/Other)** | **Identifier Value (CUSIP/ISIN)** | **Private Placement (Y/N)** | **Security Description 1** | **Security Description 2** | **Security Description 3** | **Amortized Cost** (USD Equivalent) | **Market Value** (USD Equivalent) | **Current Face Value** (USD Equivalent) | **Original Face Value** (USD Equivalent) | **DO NOT USE** | **Amount of Allowance for Credit Losses** | **Writeoffs****** | **Accounting Intent** (AFS, HTM) | **Price** | **Pricing Date (e.g., MM/DD/YYYY)** | **Book Yield*** | **Purchase Date**** | **Currency** |
| | | CQSCP082 | CQSCP083 | CQSCS370 | CQSCP084 | CQSCP085 | CQSCP086 | CQSCP087 | CQSCP088 | CQSCP089 | CQSCP090 | | CQSCJH85 | CQSCJH87 | CQSCP092 | CQSCHK21 | CQSCP093 | CQSCP094 | CQSCP095 | CQSCS371 |
| 1 | Example | | | | Agency MBS | | | | | | | | | | | | | | | |
| 2 | Example | | | | Auction Rate Securities | | | | | | | | | | | | | | | |
| 3 | Example | | | | CDO | | | | | | | | | | | | | | | |
| 4 | Example | | | | CLO | | | | | | | | | | | | | | | |
| 5 | Example | | | | CMBS | | | | | | | | | | | | | | | |
| 6 | Example | | | | Common Stock (Equity) | Issuer Name | | | | | | | | | | | | | | |
| 7 | Example | | | | Auto ABS | | | | | | | | | | | | | | | |
| 8 | Example | | | | Credit Card ABS | | | | | | | | | | | | | | | |
| 9 | Example | | | | Student Loan ABS | | | | | | | | | | | | | | | |
| 10 | Example | | | | Other ABS (excl HEL ABS) | | | | | | | | | | | | | | | |
| 11 | Example | | | | Corporate Bond | Issuer Name | Sector | | | | | | | | | | | | | |
| 12 | Example | | | | Domestic Non-Agency RMBS (incl HEL ABS) | | | | | | | | | | | | | | | |
| 13 | Example | | | | Foreign RMBS | Country | | | | | | | | | | | | | | |
| 14 | Example | | | | Municipal Bond | Sector | | | | | | | | | | | | | | |
| 15 | Example | | | | Mutual Fund | Money Market Mutual Fund or Non-Money Market Mutual Fund | Name of Fund | | | | | | | | | | | | | |
| 16 | Example | | | | Preferred Stock (Equity) | Issuer Name | | | | | | | | | | | | | | |
| 17 | Example | | | | Sovereign Bond | Country ISO Code | | | | | | | | | | | | | | |
| 18 | Example | | | | US Treasuries & Agencies | | | | | | | | | | | | | | | |
| 19 | Example | | | | Covered Bond | | | | | | | | | | | | | | | |
| 20 | Example | | | | Other | | | | | | | | | | | | | | | |

* Book yield is the effective interest rate that would be used to determine the allowance for credit losses allocated to the respective security in Book Yield in accordance with ASC Topic 326.

** Purchase Date is the date on which the security was purchased or acquired.

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

| | | Security Holding | | | | | Hedging Instrument Information | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | Exposure to Debt/Equity Security (USD Equivalent) | | | | | | | | | | | | |
| | | **Identifier Type (CUSIP/ISIN/ Other)** | **Identifier Value (CUSIP/ISIN)** | **Amortized Cost** (USD Equivalent) | **Market Value** (USD Equivalent) | **Accounting Intent** (AFS, HTM, EQ) | **Type of Hedge(s)** | **Hedged Risk** | **Hedge Interest Rate** | **Hedge Percentage** | **Hedge Horizon** | **Hedged Cash Flow** | **Sidedness** | **Hedging Instrument at Fair Value** | **Effective Portion of Cumulative Gains and Losses** | **ASU 2017-12 Hedge Designations** |
| | | CQSHP082 | CQSHP083 | CQSHP087 | CQSHP088 | CQSHP092 | CQSHS372 | CQSHS373 | CQSHS374 | CQSHS375 | CQSHS376 | CQSHS377 | CQSHS378 | CQSHS379 | CQSHS380 | CQSHKX87 |
| 1 | Example | | | | | | | | | | | | | | | |
| 2 | Example | | | | | | | | | | | | | | | |
| 3 | Example | | | | | | | | | | | | | | | |
| 4 | Example | | | | | | | | | | | | | | | |
| 5 | Example | | | | | | | | | | | | | | | |
| 6 | Example | | | | | | | | | | | | | | | |
| 7 | Example | | | | | | | | | | | | | | | |
| 8 | Example | | | | | | | | | | | | | | | |
| 9 | Example | | | | | | | | | | | | | | | |
| 10 | Example | | | | | | | | | | | | | | | |
| ... | Example | | | | | | | | | | | | | | | |

FR Y-14Q Schedule K - Supplemental

| | A. Outstanding balance of whole loans in immaterial portfolios*** | B. Cumulative Lifetime Gross Charge-offs* | C. DO NOT USE | D. Outstanding balance of loans under $1M in committed balance | E. Outstanding balance of unplanned overdrafts excluded per the Corporate Loan FR Y-14Q schedule instructions | F. Scored loans reported in BHCKF160 |
|---|---|---|---|---|---|---|
| 1. Student Loans | | | | | | |
| 2. Other Consumer | | | | | | |
| 2a. Domestic | | | | | | |
| 2b. International | | | | | | |
| 3. First Lien | | | | | | |
| 3a. Domestic | | | | | | |
| 3b. International | | | | | | |
| 4. Junior Lien | | | | | | |
| 4a. Domestic | | | | | | |
| 4b. International | | | | | | |
| 5. Bank and Charge Cards | | | | | | |
| 5a. Domestic | | | | | | |
| 5b. International | | | | | | |
| 6. Auto | | | | | | |
| 6a. Domestic | | | | | | |
| 6b. International | | | | | | |
| 7. Commercial Real Estate | | | | | | |
| 7a. Construction | | | | | | |
| 7a.(1) Domestic | | | | | | |
| 7a.(2) International | | | | | | |
| 7b. Multifamily | | | | | | |
| 7b.(1) Domestic | | | | | | |
| 7b.(2) International | | | | | | |
| 7c. NFNR - Non-owner occupied | | | | | | |
| 7c.(1) Domestic | | | | | | |
| 7c.(2) International | | | | | | |
| 7.d NFNR - Owner occupied | | | | | | |
| 7d.(1) Domestic | | | | | | |
| 7d.(2) International | | | | | | |
| 8. Loans Secured by Farmland | | | | | | |
| 8a. Domestic | | | | | | |
| 8b. International | | | | | | |
| 9. Commercial and Industrial | | | | | | |
| 9a. Graded | | | | | | |
| 9b. Small Business | | | | | | |
| 9b.(1) Domestic | | | | | | |
| 9b.(2) International | | | | | | |
| 10. Other Loans | | | | | | |
| 10a. Graded Loans to Foreign Governments | | | | | | |
| 10b. Graded Agricultural Loans | | | | | | |
| 10c. Graded Loans to Depositories and Other Financial | | | | | | |
| 10d. Other Graded Comercial Leases | | | | | | |
| 10e. All Other Graded Loans | | | | | | |
| Not loan category specific | | | | | | |

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

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

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

| | |
|---|---|
| **Institution Name:** | Firm Name |
| **Effective Date:** | |
| **Date of Data Submission:** | |

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

**Firm Name**

| |
|---|
| Effective date |
| Submission Date |

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

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

**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% | |
| CTRDH038 | CTRDH039 | CTRDH040 | CTRDH041 | CTRDH043 | | | | | | |
| Israel | | | | | | | | | $0 | |
| Turkey | | | | | | | | | $0 | |
| Other Cross-Country Indices | | | | | | | | | $0 | |
| Other Middle East/N. Africa | | | | | | | | | $0 | |
| **Middle East/N. Africa Total** | **$0** | **0.0** | **0.0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |
| South Africa | | | | | | | | | $0 | |
| Other Cross-Country Indices | | | | | | | | | $0 | |
| Other Sub-Saharan Africa | | | | | | | | | $0 | |
| **Sub-Saharan Africa Total** | **$0** | **0.0** | **0.0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |
| MSCI All Country World Index (ACWI) | | | | | | | | | $0 | |
| MSCI EAFE Index | | | | | | | | | $0 | |
| MSCI EM Index | | | | | | | | | $0 | |
| MSCI EMEA Index | | | | | | | | | $0 | |
| MSCI World Index | | | | | | | | | $0 | |
| Other Cross-Country Indices | | | | | | | | | $0 | |
| **Cross-Regional Indices Total** | **$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** |

| Country | Vega ($MM / +1 vol pt) | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Total | 1M | 3M | 6M | 9M | 1Y | 2Y | 3Y | 5Y | 7Y | 10Y | 15Y | 20Y | 30Y |
| CTRDH038 | CTRDH044 | | | | | | | | | | | | | |
| Israel | 0.0 | | | | | | | | | | | | | |
| Turkey | 0.0 | | | | | | | | | | | | | |
| Other Cross-Country Indices | 0.0 | | | | | | | | | | | | | |
| Other Middle East/N. Africa | 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** |
| South Africa | 0.0 | | | | | | | | | | | | | |
| Other Cross-Country Indices | 0.0 | | | | | | | | | | | | | |
| Other Sub-Saharan Africa | 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** |
| MSCI All Country World Index (ACWI) | 0.0 | | | | | | | | | | | | | |
| MSCI EAFE Index | 0.0 | | | | | | | | | | | | | |
| MSCI EM Index | 0.0 | | | | | | | | | | | | | |
| MSCI EMEA Index | 0.0 | | | | | | | | | | | | | |
| MSCI World Index | 0.0 | | | | | | | | | | | | | |
| Other Cross-Country Indices | 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** |
| **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** |

**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 ------------------>**

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

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

FX Spot Sensitivities

**Firm Name**

| |
|---|
| Effective Date: |
| Submission Date: |

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

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

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

| | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | MATURITY | | | | | | | | | | | | | | $MM P/(L) from a Parallel Move in Rates (bps) | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | CTRDH071 | | | | | | | | | | | | |
| **DV01 ($K / -1 bp)**<br>CTRDH070 | 1M | 3M | 6M | 9M | 1Y | 2Y | 3Y | 5Y | 7Y | 10Y | 15Y | 20Y | 30Y | Total | | -200 bps | -100 bps | -50 bps | 0 bps | +50 bps | +100 bps | +150 bps | +200 bps | +300 bps | +400 bps | +500 bps | |
| **Currency** CTRDH068<br>**Category** CTRDH069 | CTRDH066 | | | | | | | | | | | | | | CTRDH067 | | | | | | | | | | | | |

**AUD Directional Risks**

| | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Governments | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | | |
| Agencies | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | | |
| Municipals | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | | |
| Swaps / Discounting Curve | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | | |
| Instruments shocked by MV** | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | | |
| Other | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | | |
| **Total Directional** | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |

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

| | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| OIS Basis | | | | | | | | | | | | | 0.00 |
| 1m Basis | | | | | | | | | | | | | 0.00 |
| 3m Basis | | | | | | | | | | | | | 0.00 |
| 6m Basis | | | | | | | | | | | | | 0.00 |
| 12m Basis | | | | | | | | | | | | | 0.00 |
| Other Basis | | | | | | | | | | | | | 0.00 |

**CAD Directional Risks**

| | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Governments | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | | |
| Agencies | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | | |
| Municipals | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | | |
| Swaps / Discounting Curve | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | | |
| Instruments shocked by MV** | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | | |
| Other | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | | |
| **Total Directional** | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |

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

| | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| OIS Basis | | | | | | | | | | | | | 0.00 |
| 1m Basis | | | | | | | | | | | | | 0.00 |
| 3m Basis | | | | | | | | | | | | | 0.00 |
| 6m Basis | | | | | | | | | | | | | 0.00 |
| 12m Basis | | | | | | | | | | | | | 0.00 |
| Other Basis | | | | | | | | | | | | | 0.00 |

**CHF Directional Risks**

| | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Governments | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | | |
| Agencies | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | | |
| Municipals | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | | |
| Swaps / Discounting Curve | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | | |
| Instruments shocked by MV** | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | | |
| Other | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | | |
| **Total Directional** | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |

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

| | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| OIS Basis | | | | | | | | | | | | | 0.00 |
| 1m Basis | | | | | | | | | | | | | 0.00 |
| 3m Basis | | | | | | | | | | | | | 0.00 |
| 6m Basis | | | | | | | | | | | | | 0.00 |
| 12m Basis | | | | | | | | | | | | | 0.00 |
| Other Basis | | | | | | | | | | | | | 0.00 |

**DKK Directional Risks**

| | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Governments | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | | |
| Agencies | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | | |
| Municipals | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | | |
| Swaps / Discounting Curve | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | | |
| Instruments shocked by MV** | | | | | | | | | | | | | | 0.00 | | | | | | | | | | | | | |
| Other | | | | | | | | | | | | | | 0.00 | | | | | $0 | | | | | | | | |
| **Total Directional** | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |

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

| | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| OIS Basis | | | | | | | | | | | | | 0.00 |
| 1m Basis | | | | | | | | | | | | | 0.00 |
| 3m Basis | | | | | | | | | | | | | 0.00 |
| 6m Basis | | | | | | | | | | | | | 0.00 |
| 12m Basis | | | | | | | | | | | | | 0.00 |
| Other Basis | | | | | | | | | | | | | 0.00 |

**Trading, PE & Other Fair Value Assets Schedule**
Rates DV01

**Firm Name**

| |
|---|
| Effective Date |
| Submission Date |

## DV01 ($K / -1 bp)
CTRDH070

| | M A T U R I T Y | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 1M | 3M | 6M | 9M | 1Y | 2Y | 3Y | 5Y | 7Y | 10Y | 15Y | 20Y | 30Y | Total |
| **EUR Directional Risks** | | | | | | | | | | | | | | |
| Governments Austria | | | | | | | | | | | | | | 0.00 |
| Governments Belgium | | | | | | | | | | | | | | 0.00 |
| Governments Finland | | | | | | | | | | | | | | 0.00 |
| Governments France | | | | | | | | | | | | | | 0.00 |
| Governments Germany | | | | | | | | | | | | | | 0.00 |
| Governments Greece | | | | | | | | | | | | | | 0.00 |
| Governments Ireland | | | | | | | | | | | | | | 0.00 |
| Governments Italy | | | | | | | | | | | | | | 0.00 |
| Governments Netherlands | | | | | | | | | | | | | | 0.00 |
| Governments Portugal | | | | | | | | | | | | | | 0.00 |
| Governments Spain | | | | | | | | | | | | | | 0.00 |
| Governments Other | | | | | | | | | | | | | | 0.00 |
| Agencies | | | | | | | | | | | | | | 0.00 |
| Municipals | | | | | | | | | | | | | | 0.00 |
| Swaps / Discounting Curve | | | | | | | | | | | | | | 0.00 |
| Instruments shocked by MV** | | | | | | | | | | | | | | 0.00 |
| Other | | | | | | | | | | | | | | 0.00 |
| **Total Directional** | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| **EUR Basis Risks (Do not include the swap/discounting curve specified above)** | | | | | | | | | | | | | | |
| OIS Basis | | | | | | | | | | | | | | 0.00 |
| 1m Basis | | | | | | | | | | | | | | 0.00 |
| 3m Basis | | | | | | | | | | | | | | 0.00 |
| 6m Basis | | | | | | | | | | | | | | 0.00 |
| 12m Basis | | | | | | | | | | | | | | 0.00 |
| Other Basis | | | | | | | | | | | | | | 0.00 |
| **GBP Directional Risks** | | | | | | | | | | | | | | |
| Governments | | | | | | | | | | | | | | 0.00 |
| Agencies | | | | | | | | | | | | | | 0.00 |
| Municipals | | | | | | | | | | | | | | 0.00 |
| Swaps / Discounting Curve | | | | | | | | | | | | | | 0.00 |
| Instruments shocked by MV** | | | | | | | | | | | | | | 0.00 |
| Other | | | | | | | | | | | | | | 0.00 |
| **Total Directional** | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| **GBP Basis Risks (Do not include the swap/discounting curve specified above)** | | | | | | | | | | | | | | |
| OIS Basis | | | | | | | | | | | | | | 0.00 |
| 1m Basis | | | | | | | | | | | | | | 0.00 |
| 3m Basis | | | | | | | | | | | | | | 0.00 |
| 6m Basis | | | | | | | | | | | | | | 0.00 |
| 12m Basis | | | | | | | | | | | | | | 0.00 |
| Other Basis | | | | | | | | | | | | | | 0.00 |
| **JPY Directional Risks** | | | | | | | | | | | | | | |
| Governments | | | | | | | | | | | | | | 0.00 |
| Agencies | | | | | | | | | | | | | | 0.00 |
| Municipals | | | | | | | | | | | | | | 0.00 |
| Swaps / Discounting Curve | | | | | | | | | | | | | | 0.00 |
| Instruments shocked by MV** | | | | | | | | | | | | | | 0.00 |
| Other | | | | | | | | | | | | | | 0.00 |
| **Total Directional** | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| **JPY Basis Risks (Do not include the swap/discounting curve specified above)** | | | | | | | | | | | | | | |
| OIS Basis | | | | | | | | | | | | | | 0.00 |
| 1m Basis | | | | | | | | | | | | | | 0.00 |
| 3m Basis | | | | | | | | | | | | | | 0.00 |
| 6m Basis | | | | | | | | | | | | | | 0.00 |
| 12m Basis | | | | | | | | | | | | | | 0.00 |
| [redacted] | | | | | | | | | | | | | | 0.00 |
| | | | | | | | | | | | | | | 0.00 |
| | | | | | | | | | | | | | | 0.00 |
| | | | | | | | | | | | | | | 0.00 |
| Other Basis | | | | | | | | | | | | | | 0.00 |

| | $MM P/(L) from a Parallel Move in Rates (bps) | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | CTRDH071 | | | | | | | | | | | | |
| | | -200 bps | -100 bps | -50 bps | 0 bps | +50 bps | +100 bps | +150 bps | +200 bps | +300 bps | +400 bps | +500 bps | |
| **EUR Directional Risks** | | | | | | | | | | | | | |
| Governments Austria | | | | | $0 | | | | | | | | |
| Governments Belgium | | | | | $0 | | | | | | | | |
| Governments Finland | | | | | $0 | | | | | | | | |
| Governments France | | | | | $0 | | | | | | | | |
| Governments Germany | | | | | $0 | | | | | | | | |
| Governments Greece | | | | | $0 | | | | | | | | |
| Governments Ireland | | | | | $0 | | | | | | | | |
| Governments Italy | | | | | $0 | | | | | | | | |
| Governments Netherlands | | | | | $0 | | | | | | | | |
| Governments Portugal | | | | | $0 | | | | | | | | |
| Governments Spain | | | | | $0 | | | | | | | | |
| Governments Other | | | | | $0 | | | | | | | | |
| Agencies | | | | | $0 | | | | | | | | |
| Municipals | | | | | $0 | | | | | | | | |
| Swaps / Discounting Curve | | | | | $0 | | | | | | | | |
| Instruments shocked by MV** | [redacted] | | | | | | | | | | | | |
| Other | | | | | $0 | | | | | | | | |
| **Total Directional** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **GBP Directional Risks** | | | | | | | | | | | | | |
| Governments | | | | | $0 | | | | | | | | |
| Agencies | | | | | $0 | | | | | | | | |
| Municipals | | | | | $0 | | | | | | | | |
| Swaps / Discounting Curve | | | | | $0 | | | | | | | | |
| Instruments shocked by MV** | [redacted] | | | | | | | | | | | | |
| Other | | | | | $0 | | | | | | | | |
| **Total Directional** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **JPY Directional Risks** | | | | | | | | | | | | | |
| Governments | | | | | $0 | | | | | | | | |
| Agencies | | | | | $0 | | | | | | | | |
| Municipals | | | | | $0 | | | | | | | | |
| Swaps / Discounting Curve | | | | | $0 | | | | | | | | |
| Instruments shocked by MV** | [redacted] | | | | | | | | | | | | |
| Other | | | | | $0 | | | | | | | | |
| **Total Directional** | $0 | $0 | $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

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

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

## $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 | $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 | $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 | $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 | $0 | $0 |

**Trading, PE & Other Fair Value Assets Schedule**
Rates DV01

**Firm Name**

| Effective Date |
|---|
| Submission Date |

## DV01 ($K / -1 bp)
CTRDH070
CTRDH070

| | M A T U R I T Y | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | **1M** | **3M** | **6M** | **9M** | **1Y** | **2Y** | **3Y** | **5Y** | **7Y** | **10Y** | **15Y** | **20Y** | **30Y** | **Total** |
| **Other Advanced Economies 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** |
| **Total Advanced Economies (Directional)** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** |
| **Directional Risks: Emerging Europe** | | | | | | | | | | | | | | |
| BGN | | | | | | | | | | | | | | 0.00 |
| CZK | | | | | | | | | | | | | | 0.00 |
| HRK | | | | | | | | | | | | | | 0.00 |
| HUF | | | | | | | | | | | | | | 0.00 |
| PLN | | | | | | | | | | | | | | 0.00 |
| RON | | | | | | | | | | | | | | 0.00 |
| RUB | | | | | | | | | | | | | | 0.00 |
| Other Emerging Europe | | | | | | | | | | | | | | 0.00 |
| **Total Emerging Europe** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** |
| **Directional Risks: Latin America & Caribbean** | | | | | | | | | | | | | | |
| ARS | | | | | | | | | | | | | | 0.00 |
| BRL | | | | | | | | | | | | | | 0.00 |
| CLP | | | | | | | | | | | | | | 0.00 |
| COP | | | | | | | | | | | | | | 0.00 |
| MXN | | | | | | | | | | | | | | 0.00 |
| PEN | | | | | | | | | | | | | | 0.00 |
| VEF | | | | | | | | | | | | | | 0.00 |
| Other Latam & Caribbean | | | | | | | | | | | | | | 0.00 |
| **Total Latam & Caribbean** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** |
| **Directional Risks: Asia Ex-Japan** | | | | | | | | | | | | | | |
| CNY | | | | | | | | | | | | | | 0.00 |
| HKD | | | | | | | | | | | | | | 0.00 |
| IDR | | | | | | | | | | | | | | 0.00 |
| INR | | | | | | | | | | | | | | 0.00 |
| KRW | | | | | | | | | | | | | | 0.00 |
| MYR | | | | | | | | | | | | | | 0.00 |
| PHP | | | | | | | | | | | | | | 0.00 |
| SGD | | | | | | | | | | | | | | 0.00 |
| THB | | | | | | | | | | | | | | 0.00 |
| TWD | | | | | | | | | | | | | | 0.00 |
| Other Asia Ex-Japan | | | | | | | | | | | | | | 0.00 |
| **Total Asia Ex-Japan** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** |
| **Directional Risks: Middle East/North Africa** | | | | | | | | | | | | | | |
| ILS | | | | | | | | | | | | | | 0.00 |
| TRY | | | | | | | | | | | | | | 0.00 |
| Other Middle East/Africa | | | | | | | | | | | | | | 0.00 |
| **Total Middle East/N. Africa** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** |
| **Directional Risks: Sub-Saharan Africa** | | | | | | | | | | | | | | |
| ZAR | | | | | | | | | | | | | | 0.00 |
| Other Sub-Saharan Africa | | | | | | | | | | | | | | 0.00 |
| **Total Sub-Saharan Africa** | **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** |

| | $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** | |
| **Other Advanced Economies Directional Risks** | | | | | | | | | | | | | |
| Governments | | | | | $0 | | | | | | | | |
| Agencies | | | | | $0 | | | | | | | | |
| Municipals | | | | | $0 | | | | | | | | |
| Swaps / Discounting Curve | | | | | $0 | | | | | | | | |
| Instruments shocked by MV** | [redacted] | | | | | | | | | | | | |
| Other | | | | | $0 | | | | | | | | |
| **Total Directional** | **$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** |
| **Directional Risks: Emerging Europe** | | | | | | | | | | | | | |
| BGN | | | | | $0 | | | | | | | | |
| CZK | | | | | $0 | | | | | | | | |
| HRK | | | | | $0 | | | | | | | | |
| HUF | | | | | $0 | | | | | | | | |
| PLN | | | | | $0 | | | | | | | | |
| RON | | | | | $0 | | | | | | | | |
| RUB | | | | | $0 | | | | | | | | |
| Other Emerging Europe | | | | | $0 | | | | | | | | |
| **Total Emerging Europe** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |
| **Directional Risks: Latin America & Caribbean** | | | | | | | | | | | | | |
| ARS | | | | | $0 | | | | | | | | |
| BRL | | | | | $0 | | | | | | | | |
| CLP | | | | | $0 | | | | | | | | |
| COP | | | | | $0 | | | | | | | | |
| MXN | | | | | $0 | | | | | | | | |
| PEN | | | | | $0 | | | | | | | | |
| VEF | | | | | $0 | | | | | | | | |
| Other Latam & Caribbean | | | | | $0 | | | | | | | | |
| **Total Latam & Caribbean** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |
| **Directional Risks: Asia Ex-Japan** | | | | | | | | | | | | | |
| CNY | | | | | $0 | | | | | | | | |
| HKD | | | | | $0 | | | | | | | | |
| IDR | | | | | $0 | | | | | | | | |
| INR | | | | | $0 | | | | | | | | |
| KRW | | | | | $0 | | | | | | | | |
| MYR | | | | | $0 | | | | | | | | |
| PHP | | | | | $0 | | | | | | | | |
| SGD | | | | | $0 | | | | | | | | |
| THB | | | | | $0 | | | | | | | | |
| TWD | | | | | $0 | | | | | | | | |
| Other Asia Ex-Japan | | | | | $0 | | | | | | | | |
| **Total Asia Ex-Japan** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |
| **Directional Risks: Middle East/North Africa** | | | | | | | | | | | | | |
| ILS | | | | | $0 | | | | | | | | |
| TRY | | | | | $0 | | | | | | | | |
| Other Middle East/Africa | | | | | $0 | | | | | | | | |
| **Total Middle East/N. Africa** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |
| **Directional Risks: Sub-Saharan Africa** | | | | | | | | | | | | | |
| ZAR | | | | | $0 | | | | | | | | |
| Other Sub-Saharan Africa | | | | | $0 | | | | | | | | |
| **Total Sub-Saharan Africa** | **$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** |

**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

MATURITY: CTRDH074

**AUD**

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 |

**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**

| | | MATURITY | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 |

**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

MATURITY

**Total Emerging Europe**

| 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 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** **Firm Name**

Other Rates

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

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

## Delta ($MM)
CTRDH087

CTRDH086

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

## Gamma ($MM / +1%)

| | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| **Total Gamma** | | | | | | | | | | | 0 |

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

| | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| **Total Vega** | | | | | | | | | | | 0 |

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

## Gamma ($MM / +1%)

| | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Total Gamma** | | | | | | | | | | | | | 0 | 0 |

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

| | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **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

CTRDH086

| | 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 |
| | 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

| | Cocoa | Coffee | Corn | Cotton | Cattle | Lean Hogs | Livestock | Lumber | Palm Oil | Rapeseed | Soybeans | Soymeal | Soybean Oil | Sugar | Wheat | Other / Unspecified Ags/Softs | Total |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Total Gamma** | | | | | | | | | | | | | | | | | **0** |

## Vega ($MM / +1 vol pt)
CTRDH089

## Vega ($MM / +10% Rel)
CTRDH090

| | Cocoa | Coffee | Corn | Cotton | Cattle | Lean Hogs | Livestock | Lumber | Palm Oil | Rapeseed | Soybeans | Soymeal | Soybean Oil | Sugar | Wheat | Other / Unspecified Ags/Softs | Total |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Total Vega** | | | | | | | | | | | | | | | | | **0** |

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

Diversified Commodity Indices

CTRDH083

| 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

| | S&P GSCI Index | DJ-UBS Index | TR/J CRB Index | Other Diversified Indices | Diversified Total | Long/Short Commodity Indices | Grand Total |
|---|---|---|---|---|---|---|---|
| **Total Gamma** | | | | | **0** | | **0** |

## Vega ($MM / +1 vol pt)

CTRDH089

## Vega ($MM / +10% Rel)

CTRDH090

| | S&P GSCI Index | DJ-UBS Index | TR/J CRB Index | Other Diversified Indices | Diversified Total | Long/Short Commodity Indices | Grand Total |
|---|---|---|---|---|---|---|---|
| **Total Vega** | | | | | **0** | | **0** |

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

Commodity Spot-Vol Grids

| |
|---|
| Effective Date: |
| Submission Date: |

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

CTRDH094

CTRDH095

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

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

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

CTRDH094

CTRDH095

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

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

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

CTRDH094

CTRDH095

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

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

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| % | | | | | | | | | | | | |

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

| Effective Date: |
|---|
| Submission Date: |

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

CTRDH094

CTRDH095

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

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

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

CTRDH094

CTRDH095

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

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

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

CTRDH094

CTRDH095

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

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

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

Commodity Spot-Vol Grids

| Effective Date: |
| --- |
| Submission Date: |

| | | | | | | | | | | | | |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| % | | | | | | | | | | | | |

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

| 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

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

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

CTRDH094

CTRDH095

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

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

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

Commodity Spot-Vol Grids

| |
|---|
| 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

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

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

CTRDH094

CTRDH095

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

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

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

CTRDH094

CTRDH095

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

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

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

**Firm Name**

| |
|---|
| Effective Date: |
| Submission Date: |

| | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| % | | | | | | | | | | | |

**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)**<br>CTRDH100<br>Rating CTRDH098<br>Vintage CTRDH099 | | CTRDH097 | | | | | | | | | | | | | | | |
| **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 Va**
Securitized Products

| |
|---|
| Effective Date |
| Submission Date |

| | ABS | | | | | | | | CMBS | | | | | | | | Corporate CDO / CLO | | | Warehouse | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | CTRDH096 | | | | | | | | CTRDH096 | | | | | | | | 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 | CLO | Other / Unspecified | Corporate CDO/CLO SubTotal | Total Size | Total Protection | Other / Unspecified |
| **MV* ($MM)**<br>CTRDH100<br>Rating CTRDH098<br>Vintage CTRDH099 | CTRDH097 | | | | | | | | CTRDH097 | | | | | | | | CTRDH097 | | | CTRDH097 | | |
| **AAA Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| > 9Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| > 6Y and < 9Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| > 3Y and < 6Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| < 3Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| Unspecified Vintage | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| **AA Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| > 9Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| > 6Y and < 9Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| > 3Y and < 6Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| < 3Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| Unspecified Vintage | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| **A Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| > 9Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| > 6Y and < 9Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| > 3Y and < 6Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| < 3Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| Unspecified Vintage | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| **BBB Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| > 9Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| > 6Y and < 9Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| > 3Y and < 6Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| < 3Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| Unspecified Vintage | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| **BB Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| > 9Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| > 6Y and < 9Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| > 3Y and < 6Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| < 3Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| Unspecified Vintage | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| **B Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| > 9Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| > 6Y and < 9Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| > 3Y and < 6Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| < 3Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| Unspecified Vintage | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| **<B Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| > 9Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| > 6Y and < 9Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| > 3Y and < 6Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| < 3Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| Unspecified Vintage | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| **NR Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| > 9Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| > 6Y and < 9Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| > 3Y and < 6Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| < 3Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| Unspecified Vintage | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| **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** | **Firm Name**
Securitized Products

| | | 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)**<br>CTRDH101<br>Rating (CTRDH098)<br>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 Va**
Securitized Products

| | |
|---|---|
| Effective Date | |
| Submission Date | |

| | ABS | | | | | | | | CMBS | | | | | | | | Corporate CDO / CLO | | | Warehouse | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | CTRDH096 | | | | | | | | CTRDH096 | | | | | | | | 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 | 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 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| > 9Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| > 6Y and < 9Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| > 3Y and < 6Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| < 3Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| Unspecified Vintage | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| **AA Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| > 9Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| > 6Y and < 9Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| > 3Y and < 6Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| < 3Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| Unspecified Vintage | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| **A Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| > 9Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| > 6Y and < 9Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| > 3Y and < 6Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| < 3Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| Unspecified Vintage | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| **BBB Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| > 9Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| > 6Y and < 9Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| > 3Y and < 6Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| < 3Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| Unspecified Vintage | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| **BB Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| > 9Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| > 6Y and < 9Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| > 3Y and < 6Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| < 3Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| Unspecified Vintage | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| **B Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| > 9Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| > 6Y and < 9Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| > 3Y and < 6Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| < 3Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| Unspecified Vintage | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| **<B Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| > 9Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| > 6Y and < 9Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| > 3Y and < 6Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| < 3Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| Unspecified Vintage | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| **NR Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| > 9Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| > 6Y and < 9Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| > 3Y and < 6Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| < 3Y | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| Unspecified Vintage | | | | | | | | $0 | | | | | | | | $0 | | | $0 | | | |
| **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**
Agencies

**Firm Name**

| |
|---|
| Effective Date: |
| Submission Date: |

| | | | | | Profit/(Loss) in $K from an Absolute Widening in OAS (bps) | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | CTRDH108 | | | | | | | | | |
| | MV ($MM) | DV01 ($K / -1 bp) | CS01 ($K/+1 bp OAS widening) | $K / +1% rise in prepayments | | 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:

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

**Loans**

| | | | | | | | | | | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| AAA | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| AA | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| A | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| BBB | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| BB | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| B | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| <B: Defaulted | | | | | | | | | | | | | | | | | | | | | | | | |
| <B: Not Defaulted | | | | | | | | | | | | | | | | | | | | | | | | |
| <B: Default Status Unknown | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| NR | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **Loans Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| **1M** | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **3M** | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **6M** | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **9M** | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **1Y** | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **2Y** | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **3Y** | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **5Y** | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **7Y** | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **10Y** | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **15Y** | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **20Y** | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **30Y** | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **Loans Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |

**Trading, PE & Other Fair Value Assets Schedule**
Munis
CTRDH347

**Firm Name**

Effective Date:
Submission Date:

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

**Trading, PE & Other Fair Value Assets Schedule**
Munis
CTRDH347

**Firm Name**

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| | | | | Profit/(Loss) in $K from a Relative (%) Widening in Spreads | | | | | | | | | Profit/(Loss) in $K from an Absolute Widening in Spreads (bps) | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | CTRDH115 | | | | | | | | | CTRDH116 | | | | | | | | | | | |
| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | MV* ($MM) | DV01 ($K / -1 bp) | CS01 ($K/+1 bp spread widening) | | 0% | 50% | 100% | 200% | | | | | | 0 bps | +1 bp | +50 bps | +100 bps | +500 bps | +1000 bps | | | | | |
| **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 | $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 | $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 | $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 | $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 | $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 | $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 | $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 | $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 | $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 | $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 | $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 | $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 | $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 | $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 | $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 | $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 | $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 | $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 | $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 | $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 | $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 | $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 | $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 | $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 | $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

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

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

Effective Date:
Submission Date:

Auction Rate Securities (ARS)
CTRDH347

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

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

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

Auction Rate Securities (ARS)

CTRDH347

**Firm Name**

| Effective Date: |
|---|
| Submission Date: |

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)** |
|---|---|---|---|
| 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) |
|---|---|---|---|
| **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**

Auction Rate Securities (ARS)

CTRDH347

| Effective Date: |
|---|
| Submission Date: |

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**

| Effective Date: |
|---|
| Submission Date: |

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

### Bonds

| | MV* ($MM) | Notional ($MM) | CS01($K/ 1 bp spread widening) Total | CAD | CHF | EUR | GBP | JPY | USD | Other Currencies |
|---|---|---|---|---|---|---|---|---|---|---|
| | CTRDH117 | CTRDH120 | CTRDH119 | CTRDH121 | | | | | | |
| AAA | | | $0 | | | | | | | |
| AA | | | $0 | | | | | | | |
| A | | | $0 | | | | | | | |
| BBB | | | $0 | | | | | | | |
| BB | | | $0 | | | | | | | |
| B | | | $0 | | | | | | | |
| <B: Defaulted | | | $0 | | | | | | | |
| <B: Not Defaulted | | | $0 | | | | | | | |
| <B: Default Status Unknown | | | $0 | | | | | | | |
| NR | | | $0 | | | | | | | |
| **Bonds Total** | $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 |

| | Profit/(Loss) in $K from a Relative (%) Widening in Spreads | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| | CTRDH115 | | | | | | | | |
| | | 0% | 50% | 100% | 200% | 300% | 400% | 500% | |
| | CTRDH113 | | | | | | | | |
| AAA | | $0 | | | | | | | |
| AA | | $0 | | | | | | | |
| A | | $0 | | | | | | | |
| BBB | | $0 | | | | | | | |
| BB | | $0 | | | | | | | |
| B | | $0 | | | | | | | |
| <B: Defaulted | | | | | | | | | |
| <B: Not Defaulted | | $0 | | | | | | | |
| <B: Default Status Unknown | | $0 | | | | | | | |
| NR | | $0 | | | | | | | |
| **Bonds Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| 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 |

| | 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 | | | | | | | | | | | | |
| 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

| | MV* ($MM) | Notional ($MM) | Total | CAD | CHF | EUR | GBP | JPY | USD | Other Currencies |
|---|---|---|---|---|---|---|---|---|---|---|
| AAA | | | $0 | | | | | | | |
| AA | | | $0 | | | | | | | |
| A | | | $0 | | | | | | | |
| BBB | | | $0 | | | | | | | |
| BB | | | $0 | | | | | | | |
| B | | | $0 | | | | | | | |
| <B: Defaulted | | | $0 | | | | | | | |
| <B: Not Defaulted | | | $0 | | | | | | | |
| <B: Default Status Unknown | | | $0 | | | | | | | |
| NR | | | $0 | | | | | | | |
| **Loans Total** | $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% | 50% | 100% | 200% | 300% | 400% | 500% | |
|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 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 bps | 1 bp | 50 bps | 100 bps | 500 bps | 1000 bps | 1500 bps | 2000 bps | 3000 bps | 4000 bps | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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**

Effective Date:
Submission Date:

| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | MV* ($MM) | Notional ($MM) | CS01($K/ 1 bp spread widening)<br>CTRDH119 | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | | Total | CAD | CHF | EUR | GBP | JPY | USD | Other Currencies |
| **Single Name CDS** | | | | | | | | | | |
| AAA | | | $0 | | | | | | | |
| AA | | | $0 | | | | | | | |
| A | | | $0 | | | | | | | |
| BBB | | | $0 | | | | | | | |
| BB | | | $0 | | | | | | | |
| B | | | $0 | | | | | | | |
| <B: Defaulted | | | $0 | | | | | | | |
| <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 |
| 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 |
| **Loan CDS** | | | | | | | | | | |
| AAA | | | $0 | | | | | | | |
| AA | | | $0 | | | | | | | |
| A | | | $0 | | | | | | | |
| BBB | | | $0 | | | | | | | |
| BB | | | $0 | | | | | | | |
| B | | | $0 | | | | | | | |
| <B: Defaulted | | | $0 | | | | | | | |
| <B: Not Defaulted | | | $0 | | | | | | | |
| <B: Default Status Unknown | | | $0 | | | | | | | |
| NR | | | $0 | | | | | | | |
| **Loan CDS Total** | $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 |

| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | Profit/(Loss) in $K from a Relative (%) Widening in Spreads<br>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 |
| 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 |
| **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 |
| 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 |

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

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

**Firm Name**

Effective Date:
Submission Date:

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

| Covered Bonds | MV* ($MM) | Notional ($MM) | CS01($K/ 1 bp spread widening) CTRDH119: Total | CAD | CHF | EUR | GBP | JPY | USD | Other Currencies |
|---|---|---|---|---|---|---|---|---|---|---|
| AAA | | | $0 | | | | | | | |
| AA | | | $0 | | | | | | | |
| A | | | $0 | | | | | | | |
| BBB | | | $0 | | | | | | | |
| BB | | | $0 | | | | | | | |
| B | | | $0 | | | | | | | |
| <B: Defaulted | | | $0 | | | | | | | |
| <B: Not Defaulted | | | $0 | | | | | | | |
| <B: Default Status Unknown | | | $0 | | | | | | | |
| NR | | | $0 | | | | | | | |
| **Covered Bonds Total** | $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 |

| Covered Bonds | Profit/(Loss) in $K from a Relative (%) Widening in Spreads CTRDH115 | 0% | 50% | 100% | 200% | 300% | 400% | 500% | |
|---|---|---|---|---|---|---|---|---|---|
| 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 |
| **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 |

| Covered Bonds | 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 | MV* ($MM) | Notional ($MM) | CS01 Total | CAD | CHF | EUR | GBP | JPY | USD | Other Currencies |
|---|---|---|---|---|---|---|---|---|---|---|
| CDX IG (Series 9) | | | $0 | | | | | | | |
| CDX IG (On the run) | | | $0 | | | | | | | |
| CDX IG (Other Series) | | | $0 | | | | | | | |
| CDX HY | | | $0 | | | | | | | |
| CDX Other | | | $0 | | | | | | | |
| iTraxx Main | | | $0 | | | | | | | |
| iTraxx XO | | | $0 | | | | | | | |
| iTraxx Other | | | $0 | | | | | | | |
| Loan Indices | | | $0 | | | | | | | |
| **Indices Total** | $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 |

| Indices | | 0% | 50% | 100% | 200% | 300% | 400% | 500% | |
|---|---|---|---|---|---|---|---|---|---|
| CDX IG (Series 9) | | $0 | | | | | | | |
| CDX IG (On the run) | | $0 | | | | | | | |
| CDX IG (Other Series) | | $0 | | | | | | | |
| CDX HY | | $0 | | | | | | | |
| CDX Other | | $0 | | | | | | | |
| iTraxx Main | | $0 | | | | | | | |
| iTraxx XO | | $0 | | | | | | | |
| iTraxx Other | | $0 | | | | | | | |
| Loan Indices | | $0 | | | | | | | |
| **Indices Total** | $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 |

| Indices | | 0 bps | 1 bp | 50 bps | 100 bps | 500 bps | 1000 bps | 1500 bps | 2000 bps | 3000 bps | 4000 bps | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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**

| |
|---|
| Effective Date: |
| Submission Date: |

| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | MV* ($MM) | Notional ($MM) | CS01($K/ 1 bp spread widening)<br>CTRDH119<br>Total | CAD | CHF | EUR | GBP | JPY | USD | Other Currencies |
|---|---|---|---|---|---|---|---|---|---|---|
| **Index Tranches** | | | | | | | | | | |
| CDX IG (Series 9) | | | $0 | | | | | | | |
| CDX IG (On the run) | | | $0 | | | | | | | |
| CDX IG (Other Series) | | | $0 | | | | | | | |
| CDX HY | | | $0 | | | | | | | |
| CDX Other | | | $0 | | | | | | | |
| iTraxx Main | | | $0 | | | | | | | |
| iTraxx XO | | | $0 | | | | | | | |
| iTraxx Other | | | $0 | | | | | | | |
| Loan Indices | | | $0 | | | | | | | |
| **Index Tranches Total** | $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 |
| **Index Options** | | | | | | | | | | |
| CDX IG (Series 9) | | | $0 | | | | | | | |
| CDX IG (On the run) | | | $0 | | | | | | | |
| CDX IG (Other Series) | | | $0 | | | | | | | |
| CDX HY | | | $0 | | | | | | | |
| CDX Other | | | $0 | | | | | | | |
| iTraxx Main | | | $0 | | | | | | | |
| iTraxx XO | | | $0 | | | | | | | |
| iTraxx Other | | | $0 | | | | | | | |
| Loan Indices | | | $0 | | | | | | | |
| **Index Options Total** | $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 |

| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | Profit/(Loss) in $K from a Relative (%) Widening in Spreads<br>CTRDH115 | 0% | 50% | 100% | 200% | 300% | 400% | 500% | |
|---|---|---|---|---|---|---|---|---|---|
| **Index Tranches** | | | | | | | | | |
| CDX IG (Series 9) | | $0 | | | | | | | |
| CDX IG (On the run) | | $0 | | | | | | | |
| CDX IG (Other Series) | | $0 | | | | | | | |
| CDX HY | | $0 | | | | | | | |
| CDX Other | | $0 | | | | | | | |
| iTraxx Main | | $0 | | | | | | | |
| iTraxx XO | | $0 | | | | | | | |
| iTraxx Other | | $0 | | | | | | | |
| Loan Indices | | $0 | | | | | | | |
| **Index Tranches Total** | $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 |
| **Index Options** | | | | | | | | | |
| CDX IG (Series 9) | | $0 | | | | | | | |
| CDX IG (On the run) | | $0 | | | | | | | |
| CDX IG (Other Series) | | $0 | | | | | | | |
| CDX HY | | $0 | | | | | | | |
| CDX Other | | $0 | | | | | | | |
| iTraxx Main | | $0 | | | | | | | |
| iTraxx XO | | $0 | | | | | | | |
| iTraxx Other | | $0 | | | | | | | |
| Loan Indices | | $0 | | | | | | | |
| **Index Options Total** | $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 |

| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | Profit/(Loss) in $K from an Absolute Widening in Spreads (bps)<br>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**

| |
|---|
| Effective Date: |
| Submission Date: |

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

**CS01($K/ 1 bp spread widening)** — CTRDH119

| Other / Unspecified | MV* ($MM) | Notional ($MM) | Total | CAD | CHF | EUR | GBP | JPY | USD | Other Currencies |
|---|---|---|---|---|---|---|---|---|---|---|
| AAA | | | $0 | | | | | | | |
| AA | | | $0 | | | | | | | |
| A | | | $0 | | | | | | | |
| BBB | | | $0 | | | | | | | |
| BB | | | $0 | | | | | | | |
| B | | | $0 | | | | | | | |
| <B: Defaulted | | | $0 | | | | | | | |
| <B: Not Defaulted | | | $0 | | | | | | | |
| <B: Default Status Unknown | | | $0 | | | | | | | |
| NR | | | $0 | | | | | | | |
| **Other / Unspecified Total** | $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 |

**Profit/(Loss) in $K from a Relative (%) Widening in Spreads** — CTRDH115

| Other / Unspecified | | 0% | 50% | 100% | 200% | 300% | 400% | 500% | |
|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 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 |

**Profit/(Loss) in $K from an Absolute Widening in Spreads (bps)** — CTRDH116

| Other / Unspecified | | 0 bps | 1 bp | 50 bps | 100 bps | 500 bps | 1000 bps | 1500 bps | 2000 bps | 3000 bps | 4000 bps | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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**
Corporate Credit-Emerging Markets
CTRDH347

Firm Name

| Effective Date |
|---|
| Submission Date |

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

| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | Profit/(Loss) in $K from an Absolute Widening in Spreads (bps)<br>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** |

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

Firm Name

| |
|---|
| Effective Date |
| Submission Date |

| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | | | | Profit/(Loss) in $K from a Relative (%) Widening in Spreads<br>CTRDH115 | | | | | | | | | Profit/(Loss) in $K from an Absolute Widening in Spreads (bps)<br>CTRDH116 | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | **MV* ($MM)** | **Notional ($MM)** | **CS01 ($K/+1 bp spread widening)** | | **0%** | **50%** | **100%** | **200%** | **300%** | **400%** | **500%** | | | **0 bps** | **+1 bp** | **+50 bps** | **+100 bps** | **+500 bps** | **+1000 bps** | **+1500 bps** | **+2000 bps** | **+3000 bps** | **+4000 bps** | |
| **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 | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| <B Default Status Unknown | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| NR | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **Loans Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |
| **1M** | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **3M** | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **6M** | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **9M** | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **1Y** | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **2Y** | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **3Y** | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **5Y** | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **7Y** | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **10Y** | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **15Y** | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **20Y** | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **30Y** | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **Loans Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |

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

Firm Name

Effective Date
Submission Date

| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | MV* ($MM) | Notional ($MM) | 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% | 300% | 400% | 500% | | | 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 | $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 | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| <B Default Status Unknown | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| NR | | | | | $0 | | | | | | | | | $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** | **$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 | | | | | | | | | |
| **Single Name CDS Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |

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

Firm Name

| |
|---|
| Effective Date |
| Submission Date |

| | | | | Profit/(Loss) in $K from a Relative (%) Widening in Spreads | | | | | | | | | Profit/(Loss) in $K from an Absolute Widening in Spreads (bps) | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | CTRDH115 | | | | | | | | | CTRDH116 | | | | | | | | | | | |
| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | **MV* ($MM)** | **Notional ($MM)** | **CS01 ($K/+1 bp spread widening)** | | **0%** | **50%** | **100%** | **200%** | **300%** | **400%** | **500%** | | | **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 | $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 | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| <B Default Status Unknown | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| NR | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **Loan CDS Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |
| **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 | | | | | | | | | |
| **Loan CDS Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |

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

Firm Name

| Effective Date |
|---|
| Submission Date |

| | | | | Profit/(Loss) in $K from a Relative (%) Widening in Spreads | | | | | | | | | Profit/(Loss) in $K from an Absolute Widening in Spreads (bps) | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | CTRDH115 | | | | | | | | | CTRDH116 | | | | | | | | | | | |
| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | MV* ($MM) | Notional ($MM) | CS01 ($K/+1 bp spread widening) | | 0% | 50% | 100% | 200% | 300% | 400% | 500% | | | 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 | $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 | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| <B Default Status Unknown | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| NR | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **Covered Bonds Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $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 | | | | | | | | | |
| **Covered Bonds Total** | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 | $0 |

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

Firm Name

Effective Date
Submission Date

| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | MV* ($MM) | Notional ($MM) | 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% | 300% | 400% | 500% | | | 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 | $0 | | | | | | | | | |
| CDX Latam Corp | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| CDX Other | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| iTraxx Asia IG | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| iTraxx Asia HY | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| iTraxx CEEMEA Corp | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| iTraxx Other | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Loan Indices | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **Indices Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |
| **1M** | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **3M** | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **6M** | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **9M** | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **1Y** | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **2Y** | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **3Y** | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **5Y** | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **7Y** | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **10Y** | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **15Y** | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **20Y** | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **30Y** | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **Indices Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |

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

Firm Name

Effective Date
Submission Date

| | | | | Profit/(Loss) in $K from a Relative (%) Widening in Spreads | | | | | | | | | Profit/(Loss) in $K from an Absolute Widening in Spreads (bps) | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | CTRDH115 | | | | | | | | | CTRDH116 | | | | | | | | | | | |
| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | MV* ($MM) | Notional ($MM) | CS01 ($K/+1 bp spread widening) | | 0% | 50% | 100% | 200% | 300% | 400% | 500% | | | 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 | $0 | | | | | | | | | |
| CDX Latam Corp | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| CDX Other | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| iTraxx Asia IG | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| iTraxx Asia HY | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| iTraxx CEEMEA Corp | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| iTraxx Other | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Loan Indices | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **Index Tranches 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 |
| **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 | | | | | | | | | |
| **Index Tranches 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 |

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

Firm Name

| |
|---|
| Effective Date |
| Submission Date |

| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | MV* ($MM) | Notional ($MM) | CS01 ($K/+1 bp spread widening) | Profit/(Loss) in $K from a Relative (%) Widening in Spreads<br>CTRDH115 | | | | | | | | | Profit/(Loss) in $K from an Absolute Widening in Spreads (bps)<br>CTRDH116 | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | 0% | 50% | 100% | 200% | 300% | 400% | 500% | | | 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 | $0 | | | | | | | | | |
| CDX Latam Corp | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| CDX Other | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| iTraxx Asia IG | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| iTraxx Asia HY | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| iTraxx CEEMEA Corp | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| iTraxx Other | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Loan Indices | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **Index Options 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** |
| **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 | | | | | | | | | |
| **Index Options 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** |

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

Firm Name

| |
|---|
| Effective Date |
| Submission Date |

Profit/(Loss) in $K from a Relative (%) Widening in Spreads — CTRDH115

| Asset category CTRDH110<br>Rating CTRDH111<br>Maturity CTRDH112 | MV* ($MM) | Notional ($MM) | CS01 ($K/+1 bp spread widening) | | 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** |

Profit/(Loss) in $K from an Absolute Widening in Spreads (bps) — CTRDH116

| Asset category CTRDH110<br>Rating CTRDH111<br>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**

| Effective Date: |
|---|
| Submission Date: |

| | (A) | (B) | (C) | (D) | |
|---|---|---|---|---|---|
| | **MV* ($MM)** | **Notional ($MM)** | **MV* ($MM)** | **Notional ($MM)** | **CS01 ($K/ 1 bp spread widening)** |
| CTRDH122 | CTRDH123 | CTRDH124 | CTRDH125 | CTRDH126 | CTRDH127 |
| Australia | | | | | |
| Austria | | | | | |
| Belgium | | | | | |
| Canada | | | | | |
| Cyprus | | | | | |
| Denmark | | | | | |
| Estonia | | | | | |
| Finland | | | | | |
| France | | | | | |
| Germany | | | | | |
| Greece | | | | | |
| Ireland | | | | | |
| Italy | | | | | |
| Japan | | | | | |
| Malta | | | | | |
| Netherlands | | | | | |
| New Zealand | | | | | |
| Norway | | | | | |
| Portugal | | | | | |
| Slovakia | | | | | |
| Slovenia | | | | | |
| Spain | | | | | |
| Sweden | | | | | |
| Switzerland | | | | | |
| United Kingdom | | | | | |
| United States | | | | | |
| Other | | | | | |
| **Total Advanced Economies** | **$0** | **$0** | **$0** | **$0** | **$0** |

| | **Profit/(Loss) in $K from a Relative (%) Widening in Spreads** | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| | CTRDH130 | | | | | | | | |
| | | **0%** | **50%** | **100%** | **200%** | **300%** | **400%** | **500%** | |
| CTRDH122 | 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** |

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

**Trading, PE & Other Fair Value Assets Schedule**
Sovereign Credit

**Firm Name**

Effective Date:
Submission Date:

| | (A) | (B) | (C) | (D) | | Profit/(Loss) in $K from a Relative (%) Widening in Spreads CTRDH130 | | | | | | | | | Profit/(Loss) in $K from an Absolute Widening in Spreads (bps) CTRDH131 | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | MV* ($MM) | Notional ($MM) | MV* ($MM) | Notional ($MM) | CS01 ($K/ 1 bp spread widening) | | 0% | 50% | 100% | 200% | 300% | 400% | 500% | | | 0 bps | 1 bp | 50 bps | 100 bps | 500 bps | 1000 bps | 1500 bps | 2000 bps | 3000 bps | 4000 bps | |
| CTRDH122 | CTRDH123 | CTRDH124 | CTRDH125 | CTRDH126 | CTRDH127 | CTRDH128 | | | | | | | | | CTRDH129 | | | | | | | | | | | |
| Bulgaria | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Croatia | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Czech Republic | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Hungary | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Iceland | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Latvia | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Lithuania | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Poland | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Romania | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Russia | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Ukraine | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Other | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **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 |
| Argentina | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Brazil | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Chile | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Colombia | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Mexico | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Panama | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Peru | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Venezuela | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Other | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **Latin America & 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 |
| China | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Hong Kong | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| India | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Indonesia | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Kazakhstan | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Malaysia | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Philippines | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Singapore | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| South Korea | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Taiwan | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Thailand | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Vietnam | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Other | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **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 |

**Trading, PE & Other Fair Value Assets Schedule**
Sovereign Credit

**Firm Name**

Effective Date:
Submission Date:

| | | | | | | Profit/(Loss) in $K from a Relative (%) Widening in Spreads | | | | | | | | | Profit/(Loss) in $K from an Absolute Widening in Spreads (bps) | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | CTRDH130 | | | | | | | | | CTRDH131 | | | | | | | | | | | |
| | **(A)** | **(B)** | **(C)** | **(D)** | | | | | | | | | | | | | | | | | | | | | | |
| | **MV* ($MM)** | **Notional ($MM)** | **MV* ($MM)** | **Notional ($MM)** | **CS01 ($K/ 1 bp spread widening)** | | **0%** | **50%** | **100%** | **200%** | **300%** | **400%** | **500%** | | | **0 bps** | **1 bp** | **50 bps** | **100 bps** | **500 bps** | **1000 bps** | **1500 bps** | **2000 bps** | **3000 bps** | **4000 bps** | |
| CTRDH122 | CTRDH123 | CTRDH124 | CTRDH125 | CTRDH126 | CTRDH127 | | CTRDH128 | | | | | | | | | CTRDH129 | | | | | | | | | | |
| Bahrain | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Dubai | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Egypt | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Israel | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Jordan | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Kuwait | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Lebanon | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Qatar | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Saudi Arabia | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Turkey | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| United Arab Emirates | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Other | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **Middle East / North 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 |
| Nigeria | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| South Africa | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| Other | | | | | | | $0 | | | | | | | | | $0 | $0 | | | | | | | | | |
| **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 |
| **Supranationals** | | | | | | | $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 |

**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

| **CDX IG** CTRDH132 | 3Y | 5Y | 7Y | 10Y | Other | **Total** |
|---|---|---|---|---|---|---|
| CTRDH133 | CTRDH412 | | | | | |
| 3% | | | | | | $0 |
| 7% | | | | | | $0 |
| 10% | | | | | | $0 |
| 15% | | | | | | $0 |
| 30% | | | | | | $0 |
| 100% | | | | | | $0 |
| **Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |

## Positions

### Index Products Only

| 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** |

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

| MV - longs* ($MM) | MV - shorts* ($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** |

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

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

| MV - longs* ($MM) | MV - shorts* ($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 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** **Firm Name**
IDR-Corporate Credit

| |
|---|
| Effective Date: |
| Submission Date: |

**Table A**
CTRDH148 **Single Name Products (bonds, loans, single name CDS) without decomposition into single name equivalents**

**Corporate Credit-Advanced Economies**
CTRDH149

| Rating CTRDH150<br>Single name 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 |
| 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 |
| **Single Name Total** | **$0** | **$0** | **$0** | **$0** | **$0** | **$0** |

**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) |
|---|---|---|---|---|---|---|
| | 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 |
| **Single Name Total** | **$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

| 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** |

**Bespoke**
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 - 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

| 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** |

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

IDR-Corporate Credit

**Table C**
CTRDH148

**Corporate Credit-Advanced Economies**
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

| 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** |

**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 ( f 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**
IDR-Corporate Credit

**Firm Name**

Effective Date:
Submission Date:

**Table F - Index Products by Series**

**CDX IG by Series**

| Index Name | Series | CTRDLF64 | Indices | | Tranches | | | | | | | | | | | | Payer Options by spread moneyness in-%(1-strike spread / index spread) | | | | | | | | | | Receiver Options | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | CTRDLF92 | | | 3% | | 7% | | 10% | | 15% | | 30% | | 100% | | < -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) | 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 | 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 | | | | | | | | | | | | Payer Options by spread moneyness in-%(1-strike spread / index spread) | | | | | | | | | | Receiver Options | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | CTRDLF92 | | | 10% | | 15% | | 25% | | 35% | | 100% | | | | < -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) | | | 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 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 |
| CDX HY | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CDX HY | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CDX HY | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
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**iTraxx Main by Series**

| Index Name | Series | CTRDLF64 | Indices | | Tranches | | | | | | | | | | | | Payer Options by spread moneyness in-%(1-strike spread / index spread) | | | | | | | | | | Receiver Options | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | CTRDLF92 | | | 3% | | 6% | | 9% | | 12% | | 22% | | 100% | | < -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) | 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 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 |
| iTraxx Main | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| iTraxx Main | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| iTraxx Main | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
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**iTraxx XO by Series**

| Index Name | Series | CTRDLF64 | Indices | | Tranches | | | | | | | | | | | | Payer Options by spread moneyness in-%(1-strike spread / index spread) | | | | | | | | | | Receiver Options | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | CTRDLF92 | | | 10% | | 15% | | 25% | | 35% | | 100% | | | | < -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) | | | 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 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 |
| iTraxx XO | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| iTraxx XO | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| iTraxx XO | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
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**CDX Other, iTraxx Other & Loan by Series**

| Index Type (CDX Other iTraxx Other or Loan) | Index Name* | Series | CTRDLF64 | Indices | | Tranches | | | | | | Payer Options by spread moneyness in-%(1-strike spread / index spread) | | | | | | | | | | Receiver Options | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | CTRDLF92 | | | Equity | | Mezzanine | | Super Senior | | < -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) | 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 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 | CTRDLF81 | CTRDLF82 |
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*include only indices with gross MV > $100M

**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 obl gor credit spread (bps) | Short | CTRDLF79 | | | |
| | | Long | CTRDLF76 | | | |
| | Average number of obl gors per product | Short | CTRDLF80 | | | |
| | | Long | CTRDLF77 | | | |
| CDX HY | Number of bespoke products | Short | CTRDLF78 | | | |
| | | Long | CTRDLF69 | | | |
| | Average obl gor credit spread (bps) | Short | CTRDLF79 | | | |
| | | Long | CTRDLF76 | | | |
| | Average number of obl gors per product | Short | CTRDLF80 | | | |
| | | Long | CTRDLF77 | | | |
| CDX Other | Number of bespoke products | Short | CTRDLF78 | | | |
| | | Long | CTRDLF69 | | | |
| | Average obl gor credit spread (bps) | Short | CTRDLF79 | | | |
| | | Long | CTRDLF76 | | | |
| | Average number of obl gors per product | Short | CTRDLF80 | | | |
| | | Long | CTRDLF77 | | | |
| iTraxx Main | Number of bespoke products | Short | CTRDLF78 | | | |
| | | Long | CTRDLF69 | | | |
| | Average obl gor credit spread (bps) | Short | CTRDLF79 | | | |
| | | Long | CTRDLF76 | | | |
| | Average number of obl gors per product | Short | CTRDLF80 | | | |
| | | Long | CTRDLF77 | | | |
| iTraxx XO | Number of bespoke products | Short | CTRDLF78 | | | |
| | | Long | CTRDLF69 | | | |
| | Average obl gor credit spread (bps) | Short | CTRDLF79 | | | |
| | | Long | CTRDLF76 | | | |
| | Average number of obl gors per product | Short | CTRDLF80 | | | |
| | | Long | CTRDLF77 | | | |
| iTraxx Other | Number of bespoke products | Short | CTRDLF78 | | | |
| | | Long | CTRDLF69 | | | |
| | Average obl gor credit spread (bps) | Short | CTRDLF79 | | | |
| | | Long | CTRDLF76 | | | |
| | Average number of obl gors per product | Short | CTRDLF80 | | | |
| | | Long | CTRDLF77 | | | |
| Loan Indices | Number of bespoke products | Short | CTRDLF78 | | | |
| | | Long | CTRDLF69 | | | |
| | Average obl gor credit spread (bps) | Short | CTRDLF79 | | | |
| | | Long | CTRDLF76 | | | |
| | Average number of obl gors 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 |
| | | | | | | | | | | | |
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|---|---|---|---|
| **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** | **6010** | **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** **Firm Name**

Other Fair Value Assets

Effective Date:
Submission Date:

| Sector | GICS Code | Industry Group | Fair Value ($MM) Global | United States Equity | United States Debt | Non-US Equity | Non-US Debt |
|---|---|---|---|---|---|---|---|
| | | | | CTRDH167 | | | |
| 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** | **Firm Name**

Other Fair Value Assets

| Effective Date: |
|---|
| Submission Date: |

| Sector | GICS Code | Industry Group | Fair Value ($MM) Global | United States Equity | United States Debt | Non-US Equity | Non-US Debt |
|---|---|---|---|---|---|---|---|
| | | | | CTRDH167 | | | |
| 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** |