June 18th After Fix Compiled

(UAT) EOD CFTC Report for COMMODITIES (2025-06-18) – AMRS

**From:**bob.uat.core.remoterisk\_services@bofa.com

**Sent:**Thursday, June 19, 2025 12:52 PM

**To:**DG Quartz FICC Risk Horizontal

**Cc:**DG Remote Risk Core IND

**Subject:**(UAT) EOD CFTC Report for COMMODITIES (2025-06-18) - AMRS

**EOD CFTC Details for 2025-06-18**

**CFTC Vega Summary**

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |
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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 08:01 EDT | GCIP | Vega | INTRA\_FICC - GCIP - COMMODITY VEGA | 5,000,000 | 100,396 | 2 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 12:01:29.745129 |
| 12:01 EDT | GCIP | Vega | INTRA\_FICC - GCIP - COMMODITY VEGA | 5,000,000 | (102,606) | 2 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 16:01:20.793464 |
| 16:30 EDT | GCIP | Vega | INTRA\_FICC - GCIP - COMMODITY VEGA | 5,000,000 | (323,007) | 6 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 20:30:52.159047 |

**CFTC Delta Summary**

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |
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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 08:01 EDT | GCIP | Delta | INTRA\_FICC - GCIP - COMMODITY DELTA | 250,000,000 | 11,382,603 | 5 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 12:01:29.745129 |
| 12:01 EDT | GCIP | Delta | INTRA\_FICC - GCIP - COMMODITY DELTA | 250,000,000 | 28,090,813 | 11 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 16:01:20.793464 |
| 16:30 EDT | GCIP | Delta | INTRA\_FICC - GCIP - COMMODITY DELTA | 250,000,000 | 635,419 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 20:30:52.159047 |

(UAT) EOD CFTC Report for COUNTERPARTY PORTFOLIO MANAGEMENT (2025-06-18) – AMRS

**From:**bob.uat.core.remoterisk\_services@bofa.com

**Sent:**Thursday, June 19, 2025 12:52 PM

**To:**DG Quartz FICC Risk Horizontal

**Cc:**DG Remote Risk Core IND

**Subject:**(UAT) EOD CFTC Report for COUNTERPARTY PORTFOLIO MANAGEMENT (2025-06-18) - AMRS

**EOD CFTC Details for 2025-06-18**

**Individual Supervisor/Desk heads - Please acknowledge the unacknowledged breaches for your respective Volcker trading desks via the below links:**

**XVA FLOW -**[**Click Here**](mailto:dg.quartz_ficc_risk_horizontal@bofa.com?subject=Supervisor%20Acknowledgement%20for%20CFTC%20EOD%20Summary%20Report%20XVA%20FLOW(2025-06-18)-%20Unacknowledged%20breaches%20&body=As%20a%20desk%20head/Supervisor%20of%20XVA%20FLOW%20I%20have%20reviewed%20and%20acknowledging%20the%20EOD%20summary%20report%20for%202025-06-18%20and%20I%20am%20aware%20of%20the%20unacknowledged%20breaches%20shown%20in%20the%20report.%20&cc=)

**CFTC Breaches Summary**

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |
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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 01:45 EDT | XVA FLOW | IR01 | INTRA -CPM - FVA-C - XCCY Basis - P1 - JPY | 1 | (31,655) | 3,165,546 | Y | N |  | Breach has not been reviewed | No Approver |  |  |

**CFTC FXDelta Summary**

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |
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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 13:00 EDT | XVA END-USER | FXDelta | INTRA - CPM - XVA-EU - FX Delta - EUR | 150,000,000 | (3,485,626) | 2 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 17:00:49.677005 |
| 13:00 EDT | XVA END-USER | FXDelta | INTRA - CPM - XVA-EU - FX Delta - GBP | 75,000,000 | (3,752,901) | 5 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 17:00:49.677005 |
| 13:00 EDT | XVA END-USER | FXDelta | INTRA - CPM - XVA-EU - FX Delta - JPY | 75,000,000 | 2,450,514 | 3 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 17:00:49.677005 |

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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 13:00 EDT | XVA FLOW | FXDelta | INTRA -CPM - FVA-C - FX Delta - EUR | 150,000,000 | 676,441 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 17:00:49.617575 |
| 13:00 EDT | XVA FLOW | FXDelta | INTRA -CPM - FVA-C - FX Delta - GBP | 150,000,000 | (3,335,289) | 2 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 17:00:49.617575 |
| 13:00 EDT | XVA FLOW | FXDelta | INTRA -CPM - FVA-C - FX Delta - JPY | 50,000,000 | (1,923,918) | 4 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 17:00:49.617575 |
| 00:45 EDT | XVA FLOW | FXDelta | INTRA -CPM - FVA-C - FX Delta - EUR | 150,000,000 | 676,441 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-19 04:45:26.654369 |
| 00:45 EDT | XVA FLOW | FXDelta | INTRA -CPM - FVA-C - FX Delta - GBP | 150,000,000 | (3,335,289) | 2 | N |  |  | No breach, No action required | System Approved | system | 2025-06-19 04:45:26.654369 |
| 00:45 EDT | XVA FLOW | FXDelta | INTRA -CPM - FVA-C - FX Delta - JPY | 50,000,000 | (1,923,918) | 4 | N |  |  | No breach, No action required | System Approved | system | 2025-06-19 04:45:26.654369 |
| 01:45 EDT | XVA FLOW | FXDelta | INTRA -CPM - FVA-C - FX Delta - EUR | 150,000,000 | 2,976,855 | 2 | N |  |  | No breach, No action required | System Approved | system | 2025-06-19 05:45:23.492888 |
| 01:45 EDT | XVA FLOW | FXDelta | INTRA -CPM - FVA-C - FX Delta - GBP | 150,000,000 | (2,988,736) | 2 | N |  |  | No breach, No action required | System Approved | system | 2025-06-19 05:45:23.492888 |
| 01:45 EDT | XVA FLOW | FXDelta | INTRA -CPM - FVA-C - FX Delta - JPY | 50,000,000 | (1,920,490) | 4 | N |  |  | No breach, No action required | System Approved | system | 2025-06-19 05:45:23.492888 |

**CFTC CS01 Summary**

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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 13:00 EDT | XVA END-USER | CS01 | INTRA - CPM - XVA-EU - CS01 | 1,000,000 | 595,622 | 60 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 17:00:49.677005 |

**CFTC IR01 Summary**

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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 13:00 EDT | XVA END-USER | IR01 | INTRA - CPM - XVA-EU - IR Delta - P1 - EUR | 300,000 | 125,395 | 42 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 17:00:49.677005 |
| 13:00 EDT | XVA END-USER | IR01 | INTRA - CPM - XVA-EU - IR Delta - P1 - GBP | 200,000 | (17,447) | 9 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 17:00:49.677005 |
| 13:00 EDT | XVA END-USER | IR01 | INTRA - CPM - XVA-EU - IR Delta - P1 - JPY | 100,000 | (1,482) | 1 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 17:00:49.677005 |
| 13:00 EDT | XVA END-USER | IR01 | INTRA - CPM - XVA-EU - IR Delta - P1 - USD | 500,000 | 15,026 | 3 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 17:00:49.677005 |

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| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 13:00 EDT | XVA FLOW | IR01 | INTRA -CPM - FVA-C - IR Delta - P1 | 500,000 | (15,262) | 3 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 17:00:49.617575 |
| 13:00 EDT | XVA FLOW | IR01 | INTRA -CPM - FVA-C - IR Delta - P1 - EUR | 350,000 | (63,013) | 18 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 17:00:49.617575 |
| 13:00 EDT | XVA FLOW | IR01 | INTRA -CPM - FVA-C - IR Delta - P1 - GBP | 150,000 | 8,758 | 6 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 17:00:49.617575 |
| 13:00 EDT | XVA FLOW | IR01 | INTRA -CPM - FVA-C - IR Delta - P1 - JPY | 100,000 | 9,895 | 10 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 17:00:49.617575 |
| 13:00 EDT | XVA FLOW | IR01 | INTRA -CPM - FVA-C - IR Delta - P1 - USD | 250,000 | 6,439 | 3 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 17:00:49.617575 |
| 13:00 EDT | XVA FLOW | IR01 | INTRA -CPM - FVA-C - OIS Basis - P1 | 1,000,000 | 168,467 | 17 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 17:00:49.617575 |
| 13:00 EDT | XVA FLOW | IR01 | INTRA -CPM - FVA-C - OIS Basis - P1 - EUR | 750,000 | 326,351 | 44 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 17:00:49.617575 |
| 13:00 EDT | XVA FLOW | IR01 | INTRA -CPM - FVA-C - OIS Basis - P1 - USD | 1,000,000 | 143,419 | 14 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 17:00:49.617575 |
| 13:00 EDT | XVA FLOW | IR01 | INTRA -CPM - FVA-C - XCCY Basis - P1 | 1,000,000 | 140,417 | 14 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 17:00:49.617575 |
| 13:00 EDT | XVA FLOW | IR01 | INTRA -CPM - FVA-C - XCCY Basis - P1 - EUR | 1,000,000 | 79,569 | 8 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 17:00:49.617575 |
| 13:00 EDT | XVA FLOW | IR01 | INTRA -CPM - FVA-C - XCCY Basis - P1 - GBP | 500,000 | 60,672 | 12 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 17:00:49.617575 |
| 13:00 EDT | XVA FLOW | IR01 | INTRA -CPM - FVA-C - XCCY Basis - P1 - JPY | 500,000 | (31,660) | 6 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 17:00:49.617575 |
| 00:45 EDT | XVA FLOW | IR01 | INTRA -CPM - FVA-C - IR Delta - P1 | 500,000 | (15,262) | 3 | N |  |  | No breach, No action required | System Approved | system | 2025-06-19 04:45:26.654369 |
| 00:45 EDT | XVA FLOW | IR01 | INTRA -CPM - FVA-C - IR Delta - P1 - EUR | 350,000 | (63,013) | 18 | N |  |  | No breach, No action required | System Approved | system | 2025-06-19 04:45:26.654369 |
| 00:45 EDT | XVA FLOW | IR01 | INTRA -CPM - FVA-C - IR Delta - P1 - GBP | 150,000 | 8,758 | 6 | N |  |  | No breach, No action required | System Approved | system | 2025-06-19 04:45:26.654369 |
| 00:45 EDT | XVA FLOW | IR01 | INTRA -CPM - FVA-C - IR Delta - P1 - JPY | 100,000 | 9,895 | 10 | N |  |  | No breach, No action required | System Approved | system | 2025-06-19 04:45:26.654369 |
| 00:45 EDT | XVA FLOW | IR01 | INTRA -CPM - FVA-C - IR Delta - P1 - USD | 250,000 | 6,439 | 3 | N |  |  | No breach, No action required | System Approved | system | 2025-06-19 04:45:26.654369 |
| 00:45 EDT | XVA FLOW | IR01 | INTRA -CPM - FVA-C - OIS Basis - P1 | 1,000,000 | 168,467 | 17 | N |  |  | No breach, No action required | System Approved | system | 2025-06-19 04:45:26.654369 |
| 00:45 EDT | XVA FLOW | IR01 | INTRA -CPM - FVA-C - OIS Basis - P1 - EUR | 750,000 | 326,351 | 44 | N |  |  | No breach, No action required | System Approved | system | 2025-06-19 04:45:26.654369 |
| 00:45 EDT | XVA FLOW | IR01 | INTRA -CPM - FVA-C - OIS Basis - P1 - USD | 1,000,000 | 143,419 | 14 | N |  |  | No breach, No action required | System Approved | system | 2025-06-19 04:45:26.654369 |
| 00:45 EDT | XVA FLOW | IR01 | INTRA -CPM - FVA-C - XCCY Basis - P1 | 1,000,000 | 140,417 | 14 | N |  |  | No breach, No action required | System Approved | system | 2025-06-19 04:45:26.654369 |
| 00:45 EDT | XVA FLOW | IR01 | INTRA -CPM - FVA-C - XCCY Basis - P1 - EUR | 1,000,000 | 79,569 | 8 | N |  |  | No breach, No action required | System Approved | system | 2025-06-19 04:45:26.654369 |
| 00:45 EDT | XVA FLOW | IR01 | INTRA -CPM - FVA-C - XCCY Basis - P1 - GBP | 500,000 | 60,672 | 12 | N |  |  | No breach, No action required | System Approved | system | 2025-06-19 04:45:26.654369 |
| 00:45 EDT | XVA FLOW | IR01 | INTRA -CPM - FVA-C - XCCY Basis - P1 - JPY | 500,000 | (31,660) | 6 | N |  |  | No breach, No action required | System Approved | system | 2025-06-19 04:45:26.654369 |
| 01:45 EDT | XVA FLOW | IR01 | INTRA -CPM - FVA-C - IR Delta - P1 | 500,000 | 30,128 | 6 | N |  |  | No breach, No action required | System Approved | system | 2025-06-19 05:45:23.492888 |
| 01:45 EDT | XVA FLOW | IR01 | INTRA -CPM - FVA-C - IR Delta - P1 - EUR | 350,000 | (17,584) | 5 | N |  |  | No breach, No action required | System Approved | system | 2025-06-19 05:45:23.492888 |
| 01:45 EDT | XVA FLOW | IR01 | INTRA -CPM - FVA-C - IR Delta - P1 - GBP | 150,000 | 8,816 | 6 | N |  |  | No breach, No action required | System Approved | system | 2025-06-19 05:45:23.492888 |
| 01:45 EDT | XVA FLOW | IR01 | INTRA -CPM - FVA-C - IR Delta - P1 - JPY | 100,000 | 9,895 | 10 | N |  |  | No breach, No action required | System Approved | system | 2025-06-19 05:45:23.492888 |
| 01:45 EDT | XVA FLOW | IR01 | INTRA -CPM - FVA-C - IR Delta - P1 - USD | 250,000 | 6,340 | 3 | N |  |  | No breach, No action required | System Approved | system | 2025-06-19 05:45:23.492888 |
| 01:45 EDT | XVA FLOW | IR01 | INTRA -CPM - FVA-C - OIS Basis - P1 | 1,000,000 | 124,208 | 12 | N |  |  | No breach, No action required | System Approved | system | 2025-06-19 05:45:23.492888 |
| 01:45 EDT | XVA FLOW | IR01 | INTRA -CPM - FVA-C - OIS Basis - P1 - EUR | 750,000 | 282,091 | 38 | N |  |  | No breach, No action required | System Approved | system | 2025-06-19 05:45:23.492888 |
| 01:45 EDT | XVA FLOW | IR01 | INTRA -CPM - FVA-C - OIS Basis - P1 - USD | 1,000,000 | 143,419 | 14 | N |  |  | No breach, No action required | System Approved | system | 2025-06-19 05:45:23.492888 |
| 01:45 EDT | XVA FLOW | IR01 | INTRA -CPM - FVA-C - XCCY Basis - P1 | 1,000,000 | 140,332 | 14 | N |  |  | No breach, No action required | System Approved | system | 2025-06-19 05:45:23.492888 |
| 01:45 EDT | XVA FLOW | IR01 | INTRA -CPM - FVA-C - XCCY Basis - P1 - EUR | 1,000,000 | 78,916 | 8 | N |  |  | No breach, No action required | System Approved | system | 2025-06-19 05:45:23.492888 |
| 01:45 EDT | XVA FLOW | IR01 | INTRA -CPM - FVA-C - XCCY Basis - P1 - GBP | 500,000 | 61,235 | 12 | N |  |  | No breach, No action required | System Approved | system | 2025-06-19 05:45:23.492888 |
| 01:45 EDT | XVA FLOW | IR01 | INTRA -CPM - FVA-C - XCCY Basis - P1 - JPY | 1 | (31,655) | 3,165,546 | Y | N |  | Breach has not been reviewed | No Approver |  |  |

**Missing Exposures**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| SnapTime | **Volcker Business Area** | **Volcker Trading Desk** | **Limit Name** | **Limit Code** |
| 17:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA END-USER | INTRA - CPM - XVA-EU - FX Delta - EUR | INTRA\_FICC\_156 |
| 17:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA END-USER | INTRA - CPM - XVA-EU - IR Delta - P1 - EUR | INTRA\_FICC\_157 |
| 17:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA END-USER | INTRA - CPM - XVA-EU - FX Delta - GBP | INTRA\_FICC\_158 |
| 17:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA END-USER | INTRA - CPM - XVA-EU - IR Delta - P1 - GBP | INTRA\_FICC\_159 |
| 17:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA END-USER | INTRA - CPM - XVA-EU - FX Delta - JPY | INTRA\_FICC\_160 |
| 17:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA END-USER | INTRA - CPM - XVA-EU - IR Delta - P1 - JPY | INTRA\_FICC\_161 |
| 17:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA END-USER | INTRA - CPM - XVA-EU - IR Delta - P1 - USD | INTRA\_FICC\_164 |
| 17:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA END-USER | INTRA - CPM - XVA-EU - CS01 | INTRA\_FICC\_39 |
| 17:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - IR Delta - P1 | INTRA\_FICC\_167 |
| 17:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - OIS Basis - P1 | INTRA\_FICC\_168 |
| 17:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - XCCY Basis - P1 | INTRA\_FICC\_169 |
| 17:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - FX Delta - EUR | INTRA\_FICC\_170 |
| 17:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - IR Delta - P1 - EUR | INTRA\_FICC\_171 |
| 17:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - OIS Basis - P1 - EUR | INTRA\_FICC\_172 |
| 17:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - XCCY Basis - P1 - EUR | INTRA\_FICC\_173 |
| 17:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - FX Delta - GBP | INTRA\_FICC\_174 |
| 17:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - IR Delta - P1 - GBP | INTRA\_FICC\_175 |
| 17:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - XCCY Basis - P1 - GBP | INTRA\_FICC\_177 |
| 17:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - FX Delta - JPY | INTRA\_FICC\_178 |
| 17:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - IR Delta - P1 - JPY | INTRA\_FICC\_179 |
| 17:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - XCCY Basis - P1 - JPY | INTRA\_FICC\_181 |
| 17:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - IR Delta - P1 - USD | INTRA\_FICC\_182 |
| 17:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - OIS Basis - P1 - USD | INTRA\_FICC\_183 |
| 18:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - IR Delta - P1 | INTRA\_FICC\_167 |
| 18:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - OIS Basis - P1 | INTRA\_FICC\_168 |
| 18:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - XCCY Basis - P1 | INTRA\_FICC\_169 |
| 18:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - FX Delta - EUR | INTRA\_FICC\_170 |
| 18:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - IR Delta - P1 - EUR | INTRA\_FICC\_171 |
| 18:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - OIS Basis - P1 - EUR | INTRA\_FICC\_172 |
| 18:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - XCCY Basis - P1 - EUR | INTRA\_FICC\_173 |
| 18:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - FX Delta - GBP | INTRA\_FICC\_174 |
| 18:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - IR Delta - P1 - GBP | INTRA\_FICC\_175 |
| 18:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - XCCY Basis - P1 - GBP | INTRA\_FICC\_177 |
| 18:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - FX Delta - JPY | INTRA\_FICC\_178 |
| 18:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - IR Delta - P1 - JPY | INTRA\_FICC\_179 |
| 18:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - XCCY Basis - P1 - JPY | INTRA\_FICC\_181 |
| 18:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - IR Delta - P1 - USD | INTRA\_FICC\_182 |
| 18:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - OIS Basis - P1 - USD | INTRA\_FICC\_183 |
| 19:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - IR Delta - P1 | INTRA\_FICC\_167 |
| 19:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - OIS Basis - P1 | INTRA\_FICC\_168 |
| 19:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - XCCY Basis - P1 | INTRA\_FICC\_169 |
| 19:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - FX Delta - EUR | INTRA\_FICC\_170 |
| 19:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - IR Delta - P1 - EUR | INTRA\_FICC\_171 |
| 19:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - OIS Basis - P1 - EUR | INTRA\_FICC\_172 |
| 19:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - XCCY Basis - P1 - EUR | INTRA\_FICC\_173 |
| 19:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - FX Delta - GBP | INTRA\_FICC\_174 |
| 19:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - IR Delta - P1 - GBP | INTRA\_FICC\_175 |
| 19:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - XCCY Basis - P1 - GBP | INTRA\_FICC\_177 |
| 19:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - FX Delta - JPY | INTRA\_FICC\_178 |
| 19:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - IR Delta - P1 - JPY | INTRA\_FICC\_179 |
| 19:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - XCCY Basis - P1 - JPY | INTRA\_FICC\_181 |
| 19:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - IR Delta - P1 - USD | INTRA\_FICC\_182 |
| 19:00 US/Eastern | COUNTERPARTY PORTFOLIO MANAGEMENT | XVA FLOW | INTRA -CPM - FVA-C - OIS Basis - P1 - USD | INTRA\_FICC\_183 |

(UAT) EOD CFTC Report for GLOBAL FINANCING FUTURES (2025-06-18) – GLOBAL

**From:**bob.uat.core.remoterisk\_services@bofa.com

**Sent:**Thursday, June 19, 2025 4:10 PM

**To:**Shah, Sidharth; DG Quartz FICC Risk Horizontal

**Cc:**DG Remote Risk Core IND

**Subject:**(UAT) EOD CFTC Report for GLOBAL FINANCING & FUTURES (2025-06-18) - GLOBAL

**EOD CFTC Details for 2025-06-18**

**CFTC IR01 Summary**

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |
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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 11:01 JST | SHORT END TRADING | IR01 | INTRA\_FICC\_SHORT END TRADING\_USD\_IRDelta+1bp | 2,600,000 | (559,723) | 22 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 02:01:16.740661 |
| 13:01 BST | SHORT END TRADING | IR01 | INTRA\_FICC\_SHORT END TRADING\_USD\_IRDelta+1bp | 2,600,000 | (597,992) | 23 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 12:01:21.908984 |
| 13:00 EDT | SHORT END TRADING | IR01 | INTRA\_FICC\_SHORT END TRADING\_USD\_IRDelta+1bp | 2,600,000 | (608,913) | 23 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 17:02:08.313216 |
| 16:00 EDT | SHORT END TRADING | IR01 | INTRA\_FICC\_SHORT END TRADING\_USD\_IRDelta+1bp | 2,600,000 | (532,590) | 20 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 20:00:56.659168 |
| 17:00 EDT | SHORT END TRADING | IR01 | INTRA\_FICC\_SHORT END TRADING\_USD\_IRDelta+1bp | 2,600,000 | (547,895) | 21 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 21:00:59.585471 |
| 18:00 EDT | SHORT END TRADING | IR01 | INTRA\_FICC\_SHORT END TRADING\_USD\_IRDelta+1bp | 2,600,000 | (543,187) | 21 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 22:00:53.465000 |

(UAT) EOD CFTC Report for GLOBAL FX AND LCT TRADING (2025-06-18) – AMRS

**From:**bob.uat.core.remoterisk\_services@bofa.com

**Sent:**Thursday, June 19, 2025 12:52 PM

**To:**Karavadi, Anjani Kalyani; Sharma, Navnidhi; DG Quartz FICC Risk Horizontal

**Cc:**DG Remote Risk Core IND

**Subject:**(UAT) EOD CFTC Report for GLOBAL FX AND LCT TRADING (2025-06-18) - AMRS

**EOD CFTC Details for 2025-06-18**

**CFTC FXDelta Summary**

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |
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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 09:45 EDT | LATAM LCT | FXDelta | INTRA\_FICC\_LATAM LCT\_BRL\_FXDelta | 400,000,000 | 51,207,478 | 13 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 13:45:40.669736 |
| 09:45 EDT | LATAM LCT | FXDelta | INTRA\_FICC\_LATAM LCT\_MXN\_FXDelta | 400,000,000 | 95,412,661 | 24 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 13:45:40.669736 |
| 11:45 EDT | LATAM LCT | FXDelta | INTRA\_FICC\_LATAM LCT\_BRL\_FXDelta | 400,000,000 | 175,936,797 | 44 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 15:45:46.303020 |
| 11:45 EDT | LATAM LCT | FXDelta | INTRA\_FICC\_LATAM LCT\_MXN\_FXDelta | 400,000,000 | 94,614,978 | 24 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 15:45:46.303020 |
| 13:45 EDT | LATAM LCT | FXDelta | INTRA\_FICC\_LATAM LCT\_BRL\_FXDelta | 400,000,000 | 93,422,337 | 23 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 17:45:38.642425 |
| 13:45 EDT | LATAM LCT | FXDelta | INTRA\_FICC\_LATAM LCT\_MXN\_FXDelta | 400,000,000 | 98,470,993 | 25 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 17:45:38.642425 |
| 15:45 EDT | LATAM LCT | FXDelta | INTRA\_FICC\_LATAM LCT\_BRL\_FXDelta | 400,000,000 | 88,708,352 | 22 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 19:45:50.662158 |
| 15:45 EDT | LATAM LCT | FXDelta | INTRA\_FICC\_LATAM LCT\_MXN\_FXDelta | 400,000,000 | 93,632,829 | 23 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 19:45:50.662158 |

**CFTC FXDeltaMinusTwo Summary**

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |
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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 09:45 EDT | LATAM LCT | FXDeltaMinusTwo | INTRA\_FICC\_LATAM LCT\_Total\_FXDelta\_-2% | 12,000,000 | 1,238,005 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 13:45:40.669736 |
| 11:45 EDT | LATAM LCT | FXDeltaMinusTwo | INTRA\_FICC\_LATAM LCT\_Total\_FXDelta\_-2% | 12,000,000 | 4,472,535 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 15:45:46.303020 |
| 13:45 EDT | LATAM LCT | FXDeltaMinusTwo | INTRA\_FICC\_LATAM LCT\_Total\_FXDelta\_-2% | 12,000,000 | 2,641,281 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 17:45:38.642425 |
| 15:45 EDT | LATAM LCT | FXDeltaMinusTwo | INTRA\_FICC\_LATAM LCT\_Total\_FXDelta\_-2% | 12,000,000 | 1,643,935 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 19:45:50.662158 |

**CFTC FXDeltaPlusTwo Summary**

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |
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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 09:45 EDT | LATAM LCT | FXDeltaPlusTwo | INTRA\_FICC\_LATAM LCT\_Total\_FXDelta\_+2% | 12,000,000 | (1,238,005) | 10 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 13:45:40.669736 |
| 11:45 EDT | LATAM LCT | FXDeltaPlusTwo | INTRA\_FICC\_LATAM LCT\_Total\_FXDelta\_+2% | 12,000,000 | (4,472,535) | 37 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 15:45:46.303020 |
| 13:45 EDT | LATAM LCT | FXDeltaPlusTwo | INTRA\_FICC\_LATAM LCT\_Total\_FXDelta\_+2% | 12,000,000 | (2,641,281) | 22 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 17:45:38.642425 |
| 15:45 EDT | LATAM LCT | FXDeltaPlusTwo | INTRA\_FICC\_LATAM LCT\_Total\_FXDelta\_+2% | 12,000,000 | (1,643,935) | 14 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 19:45:50.662158 |

**CFTC IR01 Summary**

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |
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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 09:45 EDT | LATAM LCT | IR01 | INTRA\_FICC\_LATAM LCT\_BRL\_IRDelta+1bp | 500,000 | (27,787) | 6 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 13:45:40.669736 |
| 09:45 EDT | LATAM LCT | IR01 | INTRA\_FICC\_LATAM LCT\_MXN\_IRDelta+1bp | 500,000 | (1,614) | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 13:45:40.669736 |
| 09:45 EDT | LATAM LCT | IR01 | INTRA\_FICC\_Latam LCT\_Total\_IRDelta+1bp | 700,000 | (17,588) | 3 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 13:45:40.669736 |
| 11:45 EDT | LATAM LCT | IR01 | INTRA\_FICC\_LATAM LCT\_BRL\_IRDelta+1bp | 500,000 | (61,008) | 12 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 15:45:46.303020 |
| 11:45 EDT | LATAM LCT | IR01 | INTRA\_FICC\_LATAM LCT\_MXN\_IRDelta+1bp | 500,000 | 2,722 | 1 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 15:45:46.303020 |
| 11:45 EDT | LATAM LCT | IR01 | INTRA\_FICC\_Latam LCT\_Total\_IRDelta+1bp | 700,000 | (51,646) | 7 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 15:45:46.303020 |
| 13:45 EDT | LATAM LCT | IR01 | INTRA\_FICC\_LATAM LCT\_BRL\_IRDelta+1bp | 500,000 | (78,017) | 16 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 17:45:38.642425 |
| 13:45 EDT | LATAM LCT | IR01 | INTRA\_FICC\_LATAM LCT\_MXN\_IRDelta+1bp | 500,000 | 7,221 | 1 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 17:45:38.642425 |
| 13:45 EDT | LATAM LCT | IR01 | INTRA\_FICC\_Latam LCT\_Total\_IRDelta+1bp | 700,000 | (51,915) | 7 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 17:45:38.642425 |
| 15:45 EDT | LATAM LCT | IR01 | INTRA\_FICC\_LATAM LCT\_BRL\_IRDelta+1bp | 500,000 | (37,089) | 7 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 19:45:50.662158 |
| 15:45 EDT | LATAM LCT | IR01 | INTRA\_FICC\_LATAM LCT\_MXN\_IRDelta+1bp | 500,000 | 30,882 | 6 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 19:45:50.662158 |
| 15:45 EDT | LATAM LCT | IR01 | INTRA\_FICC\_Latam LCT\_Total\_IRDelta+1bp | 700,000 | 41,833 | 6 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 19:45:50.662158 |

(UAT) EOD CFTC Report for GLOBAL FX AND LCT TRADING (2025-06-18) – GLOBAL

**From:**bob.uat.core.remoterisk\_services@bofa.com

**Sent:**Thursday, June 19, 2025 4:10 PM

**To:**Shah, Sidharth; DG Quartz FICC Risk Horizontal; Tran, Joann

**Cc:**DG Remote Risk Core IND

**Subject:**(UAT) EOD CFTC Report for GLOBAL FX AND LCT TRADING (2025-06-18) - GLOBAL

**EOD CFTC Details for 2025-06-18**

**Individual Supervisor/Desk heads - Please acknowledge the unacknowledged breaches for your respective Volcker trading desks via the below links:**

**ASIA LCT -**[**Click Here**](mailto:dg.quartz_ficc_risk_horizontal@bofa.com?subject=Supervisor%20Acknowledgement%20for%20CFTC%20EOD%20Summary%20Report%20ASIA%20LCT(2025-06-18)-%20Unacknowledged%20breaches%20&body=As%20a%20desk%20head/Supervisor%20of%20ASIA%20LCT%20I%20have%20reviewed%20and%20acknowledging%20the%20EOD%20summary%20report%20for%202025-06-18%20and%20I%20am%20aware%20of%20the%20unacknowledged%20breaches%20shown%20in%20the%20report.%20&cc=)

**FX FORWARDS -**[**Click Here**](mailto:dg.quartz_ficc_risk_horizontal@bofa.com?subject=Supervisor%20Acknowledgement%20for%20CFTC%20EOD%20Summary%20Report%20FX%20FORWARDS(2025-06-18)-%20Unacknowledged%20breaches%20&body=As%20a%20desk%20head/Supervisor%20of%20FX%20FORWARDS%20I%20have%20reviewed%20and%20acknowledging%20the%20EOD%20summary%20report%20for%202025-06-18%20and%20I%20am%20aware%20of%20the%20unacknowledged%20breaches%20shown%20in%20the%20report.%20&cc=)

**CFTC Breaches Summary**

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |
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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 13:16 HKT | ASIA LCT | FXDeltaMinusTwo | INTRA\_FICC\_ASIA LCT\_CNY-2%\_FXDelta | 13,500,000 | (14,528,555) | 108 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 13:16 HKT | ASIA LCT | FXDelta | INTRA\_FICC\_ASIA LCT\_SGD-2%\_FXDelta | 10,000,000 | 86,362,184 | 864 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 13:16 HKT | ASIA LCT | IR01 | INTRA\_FICC\_ASIA LCT\_Total\_IRDelta+1bp | 1,800,000 | (1,974,236) | 110 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 20:22 HKT | ASIA LCT | IR01 | INTRA\_FICC\_ASIA LCT\_Total\_IRDelta+1bp | 1,800,000 | (2,019,900) | 112 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 16:01 EDT | ASIA LCT | IR01 | INTRA\_FICC\_ASIA LCT\_Total\_IRDelta+1bp | 1,800,000 | (1,947,502) | 108 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 11:04 BST | FX FORWARDS | FXDeltaPlus2 | INTRA\_FICC\_FX FORWARDS\_Total\_FXDelta\_+2% | 7,000,000 | (123,056,412) | 1,758 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 11:04 BST | FX FORWARDS | Delta | INTRA\_FICC\_FX FORWARDS\_xCCY Basis Spread: Total Currency +1bp | 1,000,000 | (3,441,452) | 344 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 13:00 BST | FX FORWARDS | FXDeltaPlus2 | INTRA\_FICC\_FX FORWARDS\_Total\_FXDelta\_+2% | 7,000,000 | (123,108,329) | 1,759 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 13:00 BST | FX FORWARDS | Delta | INTRA\_FICC\_FX FORWARDS\_xCCY Basis Spread: Total Currency +1bp | 1,000,000 | (3,416,890) | 342 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 13:01 EDT | FX FORWARDS | FXDeltaPlus2 | INTRA\_FICC\_FX FORWARDS\_Total\_FXDelta\_+2% | 7,000,000 | (123,190,606) | 1,760 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 13:01 EDT | FX FORWARDS | Delta | INTRA\_FICC\_FX FORWARDS\_xCCY Basis Spread: Total Currency +1bp | 1,000,000 | (3,466,670) | 347 | Y | N |  | Breach has not been reviewed | No Approver |  |  |

**CFTC FXDeltaMinus2 Summary**

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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 11:01 JST | FX ETS TRADING | FXDeltaMinus2 | INTRA\_FICC\_FX ETS TRADING\_Total\_FXDelta\_-2% | 8,000,000 | (88,731) | 1 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 02:01:19.645530 |
| 13:00 BST | FX ETS TRADING | FXDeltaMinus2 | INTRA\_FICC\_FX ETS TRADING\_Total\_FXDelta\_-2% | 8,000,000 | 227,344 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 12:01:00.695255 |
| 13:00 EDT | FX ETS TRADING | FXDeltaMinus2 | INTRA\_FICC\_FX ETS TRADING\_Total\_FXDelta\_-2% | 8,000,000 | (507,981) | 6 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 17:00:55.135276 |

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |
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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 11:01 JST | FX FORWARDS | FXDeltaMinus2 | INTRA\_FICC\_FX FORWARDS\_Total\_FXDelta\_-2% | 7,000,000 | 1,602 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 02:01:25.913369 |
| 11:04 BST | FX FORWARDS | FXDeltaMinus2 | INTRA\_FICC\_FX FORWARDS\_Total\_FXDelta\_-2% | 7,000,000 | 123,056,412 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 10:05:26.147990 |
| 13:00 BST | FX FORWARDS | FXDeltaMinus2 | INTRA\_FICC\_FX FORWARDS\_Total\_FXDelta\_-2% | 7,000,000 | 123,108,329 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 12:01:14.987724 |
| 13:01 EDT | FX FORWARDS | FXDeltaMinus2 | INTRA\_FICC\_FX FORWARDS\_Total\_FXDelta\_-2% | 7,000,000 | 123,190,606 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 17:01:44.551128 |

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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 11:01 JST | FX SPOT | FXDeltaMinus2 | INTRA\_FICC\_FXSPOT\_FXDelta\_-2% | 12,000,000 | (5,850,982) | 49 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 02:02:01.265320 |
| 13:00 BST | FX SPOT | FXDeltaMinus2 | INTRA\_FICC\_FXSPOT\_FXDelta\_-2% | 12,000,000 | (5,544,274) | 46 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 12:01:08.241139 |
| 13:00 EDT | FX SPOT | FXDeltaMinus2 | INTRA\_FICC\_FXSPOT\_FXDelta\_-2% | 12,000,000 | (8,672,931) | 72 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 17:00:54.467177 |

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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 11:01 JST | FX TFX | FXDeltaMinus2 | INTRA\_FICC\_FXTFX\_FXDelta\_-2% | 5,500,000 | (127,147) | 2 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 02:01:21.290134 |
| 13:01 BST | FX TFX | FXDeltaMinus2 | INTRA\_FICC\_FXTFX\_FXDelta\_-2% | 5,500,000 | (753,113) | 14 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 12:01:32.745857 |
| 13:00 EDT | FX TFX | FXDeltaMinus2 | INTRA\_FICC\_FXTFX\_FXDelta\_-2% | 5,500,000 | (580,852) | 11 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 17:00:55.700458 |

**CFTC FXDelta\_2 Summary**

**No Summary..**

**CFTC FXDelta\_-2 Summary**

**No Summary..**

**CFTC FXDeltaMinusTwo Summary**

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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 13:16 HKT | ASIA LCT | FXDeltaMinusTwo | INTRA\_FICC\_ASIA LCT\_CNY-2%\_FXDelta | 13,500,000 | (14,528,555) | 108 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 13:16 HKT | ASIA LCT | FXDeltaMinusTwo | INTRA\_FICC\_ASIA LCT\_Total\_FXDelta\_-2% | 50,000,000 | (583,476) | 1 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 05:16:59.752953 |
| 20:22 HKT | ASIA LCT | FXDeltaMinusTwo | INTRA\_FICC\_ASIA LCT\_CNY-2%\_FXDelta | 13,500,000 | (9,763,387) | 72 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 12:22:31.499345 |
| 20:22 HKT | ASIA LCT | FXDeltaMinusTwo | INTRA\_FICC\_ASIA LCT\_SGD-2%\_FXDelta | 10,000,000 | 1,798,312 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 12:22:31.499345 |
| 20:22 HKT | ASIA LCT | FXDeltaMinusTwo | INTRA\_FICC\_ASIA LCT\_Total\_FXDelta\_-2% | 50,000,000 | (5,731,863) | 11 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 12:22:31.499345 |
| 16:01 EDT | ASIA LCT | FXDeltaMinusTwo | INTRA\_FICC\_ASIA LCT\_CNY-2%\_FXDelta | 13,500,000 | (9,743,461) | 72 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 20:03:26.685759 |
| 16:01 EDT | ASIA LCT | FXDeltaMinusTwo | INTRA\_FICC\_ASIA LCT\_SGD-2%\_FXDelta | 10,000,000 | 2,325,373 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 20:03:26.685759 |
| 16:01 EDT | ASIA LCT | FXDeltaMinusTwo | INTRA\_FICC\_ASIA LCT\_Total\_FXDelta\_-2% | 50,000,000 | (4,919,206) | 10 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 20:03:26.685759 |

**CFTC FXDeltaPlusTwo Summary**

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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 13:16 HKT | ASIA LCT | FXDeltaPlusTwo | INTRA\_FICC\_ASIA LCT\_CNY+2%\_FXDelta | 13,500,000 | 14,528,555 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 05:16:59.752953 |
| 13:16 HKT | ASIA LCT | FXDeltaPlusTwo | INTRA\_FICC\_ASIA LCT\_SGD+2%\_FXDelta | 10,000,000 | (1,727,244) | 17 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 05:16:59.752953 |
| 13:16 HKT | ASIA LCT | FXDeltaPlusTwo | INTRA\_FICC\_ASIA LCT\_Total\_FXDelta\_+2% | 50,000,000 | 583,479 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 05:16:59.752953 |
| 20:22 HKT | ASIA LCT | FXDeltaPlusTwo | INTRA\_FICC\_ASIA LCT\_CNY+2%\_FXDelta | 13,500,000 | 9,763,387 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 12:22:31.499345 |
| 20:22 HKT | ASIA LCT | FXDeltaPlusTwo | INTRA\_FICC\_ASIA LCT\_SGD+2%\_FXDelta | 10,000,000 | (1,798,312) | 18 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 12:22:31.499345 |
| 20:22 HKT | ASIA LCT | FXDeltaPlusTwo | INTRA\_FICC\_ASIA LCT\_Total\_FXDelta\_+2% | 50,000,000 | 5,731,863 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 12:22:31.499345 |
| 16:01 EDT | ASIA LCT | FXDeltaPlusTwo | INTRA\_FICC\_ASIA LCT\_CNY+2%\_FXDelta | 13,500,000 | 9,743,461 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 20:03:26.685759 |
| 16:01 EDT | ASIA LCT | FXDeltaPlusTwo | INTRA\_FICC\_ASIA LCT\_SGD+2%\_FXDelta | 10,000,000 | (2,325,373) | 23 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 20:03:26.685759 |
| 16:01 EDT | ASIA LCT | FXDeltaPlusTwo | INTRA\_FICC\_ASIA LCT\_Total\_FXDelta\_+2% | 50,000,000 | 4,919,206 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 20:03:26.685759 |

**CFTC Delta Summary**

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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 11:04 BST | FX FORWARDS | Delta | INTRA\_FICC\_FX FORWARDS\_xCCY Basis Spread: Total Currency +1bp | 1,000,000 | (3,441,452) | 344 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 13:00 BST | FX FORWARDS | Delta | INTRA\_FICC\_FX FORWARDS\_xCCY Basis Spread: Total Currency +1bp | 1,000,000 | (3,416,890) | 342 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 13:01 EDT | FX FORWARDS | Delta | INTRA\_FICC\_FX FORWARDS\_xCCY Basis Spread: Total Currency +1bp | 1,000,000 | (3,466,670) | 347 | Y | N |  | Breach has not been reviewed | No Approver |  |  |

**CFTC FXDeltaPlus2 Summary**

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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 11:01 JST | FX ETS TRADING | FXDeltaPlus2 | INTRA\_FICC\_FX ETS TRADING\_Total\_FXDelta\_+2% | 8,000,000 | 88,731 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 02:01:19.645530 |
| 13:00 BST | FX ETS TRADING | FXDeltaPlus2 | INTRA\_FICC\_FX ETS TRADING\_Total\_FXDelta\_+2% | 8,000,000 | (227,344) | 3 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 12:01:00.695255 |
| 13:00 EDT | FX ETS TRADING | FXDeltaPlus2 | INTRA\_FICC\_FX ETS TRADING\_Total\_FXDelta\_+2% | 8,000,000 | 507,981 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 17:00:55.135276 |

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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 11:01 JST | FX FORWARDS | FXDeltaPlus2 | INTRA\_FICC\_FX FORWARDS\_Total\_FXDelta\_+2% | 7,000,000 | (1,602) | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 02:01:25.913369 |
| 11:04 BST | FX FORWARDS | FXDeltaPlus2 | INTRA\_FICC\_FX FORWARDS\_Total\_FXDelta\_+2% | 7,000,000 | (123,056,412) | 1,758 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 13:00 BST | FX FORWARDS | FXDeltaPlus2 | INTRA\_FICC\_FX FORWARDS\_Total\_FXDelta\_+2% | 7,000,000 | (123,108,329) | 1,759 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 13:01 EDT | FX FORWARDS | FXDeltaPlus2 | INTRA\_FICC\_FX FORWARDS\_Total\_FXDelta\_+2% | 7,000,000 | (123,190,606) | 1,760 | Y | N |  | Breach has not been reviewed | No Approver |  |  |

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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 11:01 JST | FX SPOT | FXDeltaPlus2 | INTRA\_FICC\_FXSPOT\_FXDelta\_+2% | 12,000,000 | 7,479,061 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 02:02:01.265320 |
| 13:00 BST | FX SPOT | FXDeltaPlus2 | INTRA\_FICC\_FXSPOT\_FXDelta\_+2% | 12,000,000 | 7,199,963 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 12:01:08.241139 |
| 13:00 EDT | FX SPOT | FXDeltaPlus2 | INTRA\_FICC\_FXSPOT\_FXDelta\_+2% | 12,000,000 | 10,220,633 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 17:00:54.467177 |

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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 11:01 JST | FX TFX | FXDeltaPlus2 | INTRA\_FICC\_FXTFX\_FXDelta\_+2% | 5,500,000 | (4,148,428) | 75 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 02:01:21.290134 |
| 13:01 BST | FX TFX | FXDeltaPlus2 | INTRA\_FICC\_FXTFX\_FXDelta\_+2% | 5,500,000 | (3,591,980) | 65 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 12:01:32.745857 |
| 13:00 EDT | FX TFX | FXDeltaPlus2 | INTRA\_FICC\_FXTFX\_FXDelta\_+2% | 5,500,000 | (3,850,608) | 70 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 17:00:55.700458 |

**CFTC FXDelta Summary**

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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 13:16 HKT | ASIA LCT | FXDelta | INTRA\_FICC\_ASIA LCT\_D5TY\_JAKARTA\_Total\_FXDelta | 55,000,000 | (10,956,824) | 20 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 05:16:59.752953 |
| 13:16 HKT | ASIA LCT | FXDelta | INTRA\_FICC\_ASIA LCT\_SGD-2%\_FXDelta | 10,000,000 | 86,362,184 | 864 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 20:22 HKT | ASIA LCT | FXDelta | INTRA\_FICC\_ASIA LCT\_D5TY\_JAKARTA\_Total\_FXDelta | 55,000,000 | (19,569,534) | 36 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 12:22:31.499345 |
| 16:01 EDT | ASIA LCT | FXDelta | INTRA\_FICC\_ASIA LCT\_D5TY\_JAKARTA\_Total\_FXDelta | 55,000,000 | (19,569,534) | 36 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 20:03:26.685759 |

**CFTC IR01 Summary**

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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 13:16 HKT | ASIA LCT | IR01 | INTRA\_FICC\_ASIA LCT\_D5TY\_JAKARTA\_Total\_IRDelta+1bp | 150,000 | (50,927) | 34 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 05:16:59.752953 |
| 13:16 HKT | ASIA LCT | IR01 | INTRA\_FICC\_ASIA LCT\_INR\_IRDelta+1bp | 800,000 | (425,695) | 53 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 05:16:59.752953 |
| 13:16 HKT | ASIA LCT | IR01 | INTRA\_FICC\_ASIA LCT\_KRW\_IRDelta+1bp | 400,000 | (199,502) | 50 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 05:16:59.752953 |
| 13:16 HKT | ASIA LCT | IR01 | INTRA\_FICC\_ASIA LCT\_Total\_IRDelta+1bp | 1,800,000 | (1,974,236) | 110 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 20:22 HKT | ASIA LCT | IR01 | INTRA\_FICC\_ASIA LCT\_D5TY\_JAKARTA\_Total\_IRDelta+1bp | 150,000 | (49,518) | 33 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 12:22:31.499345 |
| 20:22 HKT | ASIA LCT | IR01 | INTRA\_FICC\_ASIA LCT\_INR\_IRDelta+1bp | 800,000 | (437,355) | 55 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 12:22:31.499345 |
| 20:22 HKT | ASIA LCT | IR01 | INTRA\_FICC\_ASIA LCT\_KRW\_IRDelta+1bp | 400,000 | (197,936) | 49 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 12:22:31.499345 |
| 20:22 HKT | ASIA LCT | IR01 | INTRA\_FICC\_ASIA LCT\_Total\_IRDelta+1bp | 1,800,000 | (2,019,900) | 112 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 16:01 EDT | ASIA LCT | IR01 | INTRA\_FICC\_ASIA LCT\_D5TY\_JAKARTA\_Total\_IRDelta+1bp | 150,000 | (49,518) | 33 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 20:03:26.685759 |
| 16:01 EDT | ASIA LCT | IR01 | INTRA\_FICC\_ASIA LCT\_INR\_IRDelta+1bp | 800,000 | (425,721) | 53 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 20:03:26.685759 |
| 16:01 EDT | ASIA LCT | IR01 | INTRA\_FICC\_ASIA LCT\_KRW\_IRDelta+1bp | 400,000 | (196,825) | 49 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 20:03:26.685759 |
| 16:01 EDT | ASIA LCT | IR01 | INTRA\_FICC\_ASIA LCT\_Total\_IRDelta+1bp | 1,800,000 | (1,947,502) | 108 | Y | N |  | Breach has not been reviewed | No Approver |  |  |

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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 11:04 BST | FX FORWARDS | IR01 | INTRA\_FICC\_FX FORWARDS\_USD\_IRDelta+1bp | 2,500,000 | (224,892) | 9 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 10:05:26.147990 |
| 13:00 BST | FX FORWARDS | IR01 | INTRA\_FICC\_FX FORWARDS\_USD\_IRDelta+1bp | 2,500,000 | (224,888) | 9 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 12:01:14.987724 |
| 13:01 EDT | FX FORWARDS | IR01 | INTRA\_FICC\_FX FORWARDS\_USD\_IRDelta+1bp | 2,500,000 | (222,950) | 9 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 17:01:44.551128 |

**CFTC FXVega\_1 Summary**

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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 14:01 JST | FX OPTIONS | FXVega\_1 | INTRA\_FICC\_FX OPTIONS\_Total\_FXVega\_1%\_abs | 14,000,000 | 11,169,440 | 80 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 05:01:54.346616 |
| 13:01 BST | FX OPTIONS | FXVega\_1 | INTRA\_FICC\_FX OPTIONS\_Total\_FXVega\_1%\_abs | 14,000,000 | 11,169,440 | 80 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 12:01:14.928598 |
| 13:01 EDT | FX OPTIONS | FXVega\_1 | INTRA\_FICC\_FX OPTIONS\_Total\_FXVega\_1%\_abs | 14,000,000 | 11,169,440 | 80 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 17:01:34.343349 |

(UAT) EOD CFTC Report for MORTGAGE PRODUCTS (2025-06-18) – AMRS

**From:**bob.uat.core.remoterisk\_services@bofa.com

**Sent:**Thursday, June 19, 2025 12:52 PM

**To:**DG Quartz FICC Risk Horizontal

**Cc:**DG Remote Risk Core IND

**Subject:**(UAT) EOD CFTC Report for MORTGAGE PRODUCTS (2025-06-18) - AMRS

**EOD CFTC Details for 2025-06-18**

**Individual Supervisor/Desk heads - Please acknowledge the unacknowledged breaches for your respective Volcker trading desks via the below links:**

**AMERICAS AGENCY RMBS -**[**Click Here**](mailto:dg.quartz_ficc_risk_horizontal@bofa.com?subject=Supervisor%20Acknowledgement%20for%20CFTC%20EOD%20Summary%20Report%20AMERICAS%20AGENCY%20RMBS(2025-06-18)-%20Unacknowledged%20breaches%20&body=As%20a%20desk%20head/Supervisor%20of%20AMERICAS%20AGENCY%20RMBS%20I%20have%20reviewed%20and%20acknowledging%20the%20EOD%20summary%20report%20for%202025-06-18%20and%20I%20am%20aware%20of%20the%20unacknowledged%20breaches%20shown%20in%20the%20report.%20&cc=)

**CFTC Breaches Summary**

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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 10:00 EDT | AMERICAS AGENCY RMBS | Market Value | INTRA\_FICC\_AMERICAS AGENCY RMBS\_FIXED RATE POOLS MV | 40,000,000,000 | 47,553,157,960 | 119 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 10:00 EDT | AMERICAS AGENCY RMBS | IR01 | INTRA\_FICC\_AMERICAS AGENCY RMBS\_IR01-1bp | 625,000 | (1,582,283) | 253 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 12:00 EDT | AMERICAS AGENCY RMBS | Market Value | INTRA\_FICC\_AMERICAS AGENCY RMBS\_FIXED RATE POOLS MV | 40,000,000,000 | 47,583,217,711 | 119 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 12:00 EDT | AMERICAS AGENCY RMBS | IR01 | INTRA\_FICC\_AMERICAS AGENCY RMBS\_IR01-1bp | 625,000 | (1,567,373) | 251 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 14:00 EDT | AMERICAS AGENCY RMBS | Market Value | INTRA\_FICC\_AMERICAS AGENCY RMBS\_FIXED RATE POOLS MV | 40,000,000,000 | 47,589,737,973 | 119 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 14:00 EDT | AMERICAS AGENCY RMBS | IR01 | INTRA\_FICC\_AMERICAS AGENCY RMBS\_IR01-1bp | 625,000 | (1,587,793) | 254 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 16:00 EDT | AMERICAS AGENCY RMBS | Market Value | INTRA\_FICC\_AMERICAS AGENCY RMBS\_FIXED RATE POOLS MV | 40,000,000,000 | 47,606,417,003 | 119 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 16:00 EDT | AMERICAS AGENCY RMBS | IR01 | INTRA\_FICC\_AMERICAS AGENCY RMBS\_IR01-1bp | 625,000 | (1,410,154) | 226 | Y | N |  | Breach has not been reviewed | No Approver |  |  |

**CFTC CS01 Summary**

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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 10:00 EDT | AMERICAS AGENCY RMBS | CS01 | INTRA\_FICC\_AMERICAS AGENCY RMBS\_CS01-1bp | 4,500,000 | (4,400,122) | 98 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 14:02:13.035256 |
| 12:00 EDT | AMERICAS AGENCY RMBS | CS01 | INTRA\_FICC\_AMERICAS AGENCY RMBS\_CS01-1bp | 4,500,000 | (4,311,636) | 96 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 16:02:15.635071 |
| 14:00 EDT | AMERICAS AGENCY RMBS | CS01 | INTRA\_FICC\_AMERICAS AGENCY RMBS\_CS01-1bp | 4,500,000 | (4,329,659) | 96 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 18:01:01.306883 |
| 16:00 EDT | AMERICAS AGENCY RMBS | CS01 | INTRA\_FICC\_AMERICAS AGENCY RMBS\_CS01-1bp | 4,500,000 | (4,388,928) | 98 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 20:01:01.682057 |

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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 10:01 EDT | MORTGAGE PRODUCTS LEGACY | CS01 | INTRA\_FICC\_AMERICAS MORTGAGE PRODUCTS LEGACY\_CS01-1bp | 100,000 | (54,782) | 55 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 14:01:12.777708 |
| 12:01 EDT | MORTGAGE PRODUCTS LEGACY | CS01 | INTRA\_FICC\_AMERICAS MORTGAGE PRODUCTS LEGACY\_CS01-1bp | 100,000 | (54,785) | 55 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 16:01:17.154384 |
| 14:00 EDT | MORTGAGE PRODUCTS LEGACY | CS01 | INTRA\_FICC\_AMERICAS MORTGAGE PRODUCTS LEGACY\_CS01-1bp | 100,000 | (54,786) | 55 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 18:00:47.834851 |
| 16:00 EDT | MORTGAGE PRODUCTS LEGACY | CS01 | INTRA\_FICC\_AMERICAS MORTGAGE PRODUCTS LEGACY\_CS01-1bp | 100,000 | (54,783) | 55 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 20:00:55.330833 |

**CFTC PRIMEX-Bond Equiv MV Summary**

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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 10:01 EDT | NON-AGENCY RMBS AND WL AMERICAS | PRIMEX-Bond Equiv MV | INTRA\_FICC\_NON-AGENCY RMBS AND WL AMERICAS\_USD\_PRIMEX-Bond Equiv MV | 100 | (1) | 1 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 14:01:16.520161 |
| 12:00 EDT | NON-AGENCY RMBS AND WL AMERICAS | PRIMEX-Bond Equiv MV | INTRA\_FICC\_NON-AGENCY RMBS AND WL AMERICAS\_USD\_PRIMEX-Bond Equiv MV | 100 | (1) | 1 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 16:03:24.547743 |
| 14:01 EDT | NON-AGENCY RMBS AND WL AMERICAS | PRIMEX-Bond Equiv MV | INTRA\_FICC\_NON-AGENCY RMBS AND WL AMERICAS\_USD\_PRIMEX-Bond Equiv MV | 100 | (1) | 1 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 18:01:19.325017 |
| 16:01 EDT | NON-AGENCY RMBS AND WL AMERICAS | PRIMEX-Bond Equiv MV | INTRA\_FICC\_NON-AGENCY RMBS AND WL AMERICAS\_USD\_PRIMEX-Bond Equiv MV | 100 | (1) | 1 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 20:01:10.173593 |

**CFTC CMBX-Bond Equiv MV Summary**

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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 12:31 EDT | AMERICAS CMBS | CMBX-Bond Equiv MV | INTRA\_FICC\_AMERICAS CMBS\_USD\_CMBX-Bond Equiv MV | 80,000,000 | (33,290,872) | 42 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 16:31:34.367149 |
| 14:01 EDT | AMERICAS CMBS | CMBX-Bond Equiv MV | INTRA\_FICC\_AMERICAS CMBS\_USD\_CMBX-Bond Equiv MV | 80,000,000 | (33,290,872) | 42 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 18:01:51.194445 |
| 16:00 EDT | AMERICAS CMBS | CMBX-Bond Equiv MV | INTRA\_FICC\_AMERICAS CMBS\_USD\_CMBX-Bond Equiv MV | 80,000,000 | (33,290,872) | 42 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 20:00:54.393388 |

**CFTC Market Value Summary**

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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 10:00 EDT | AMERICAS AGENCY RMBS | Market Value | INTRA\_FICC\_AMERICAS AGENCY RMBS\_FIXED RATE POOLS MV | 40,000,000,000 | 47,553,157,960 | 119 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 12:00 EDT | AMERICAS AGENCY RMBS | Market Value | INTRA\_FICC\_AMERICAS AGENCY RMBS\_FIXED RATE POOLS MV | 40,000,000,000 | 47,583,217,711 | 119 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 14:00 EDT | AMERICAS AGENCY RMBS | Market Value | INTRA\_FICC\_AMERICAS AGENCY RMBS\_FIXED RATE POOLS MV | 40,000,000,000 | 47,589,737,973 | 119 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 16:00 EDT | AMERICAS AGENCY RMBS | Market Value | INTRA\_FICC\_AMERICAS AGENCY RMBS\_FIXED RATE POOLS MV | 40,000,000,000 | 47,606,417,003 | 119 | Y | N |  | Breach has not been reviewed | No Approver |  |  |

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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 10:00 EDT | AMERICAS CDO | Market Value | INTRA\_FICC\_AMERICAS CDO\_MV | 250,000,000 | 104,199,812 | 42 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 14:00:44.153575 |
| 12:01 EDT | AMERICAS CDO | Market Value | INTRA\_FICC\_AMERICAS CDO\_MV | 250,000,000 | 104,199,812 | 42 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 16:02:29.855182 |
| 14:01 EDT | AMERICAS CDO | Market Value | INTRA\_FICC\_AMERICAS CDO\_MV | 250,000,000 | 104,199,812 | 42 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 18:01:52.684214 |
| 16:00 EDT | AMERICAS CDO | Market Value | INTRA\_FICC\_AMERICAS CDO\_MV | 250,000,000 | 104,199,812 | 42 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 20:02:07.172304 |

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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 12:00 EDT | NON-AGENCY RMBS AND WL AMERICAS | Market Value | INTRA\_FICC\_NON-AGENCY RMBS AND WL AMERICAS\_SECURITIES MV | 1,500,000,000 | 654,179,254 | 44 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 16:03:24.547743 |
| 14:01 EDT | NON-AGENCY RMBS AND WL AMERICAS | Market Value | INTRA\_FICC\_NON-AGENCY RMBS AND WL AMERICAS\_SECURITIES MV | 1,500,000,000 | 668,676,106 | 45 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 18:01:19.325017 |
| 16:01 EDT | NON-AGENCY RMBS AND WL AMERICAS | Market Value | INTRA\_FICC\_NON-AGENCY RMBS AND WL AMERICAS\_SECURITIES MV | 1,500,000,000 | 651,150,964 | 43 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 20:01:10.173593 |

**CFTC Non-Agency Market Value Summary**

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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 12:31 EDT | AMERICAS CMBS | Non-Agency Market Value | INTRA\_FICC\_AMERICAS CMBS\_NON-AGENCY\_SECURITIES MV | 1,250,000,000 | 626,416,610 | 50 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 16:31:34.367149 |
| 14:01 EDT | AMERICAS CMBS | Non-Agency Market Value | INTRA\_FICC\_AMERICAS CMBS\_NON-AGENCY\_SECURITIES MV | 1,250,000,000 | 616,517,861 | 49 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 18:01:51.194445 |
| 16:00 EDT | AMERICAS CMBS | Non-Agency Market Value | INTRA\_FICC\_AMERICAS CMBS\_NON-AGENCY\_SECURITIES MV | 1,250,000,000 | 630,948,643 | 50 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 20:00:54.393388 |

**CFTC Gross Notional Summary**

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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 12:31 EDT | AMERICAS CMBS | Gross Notional | INTRA\_FICC\_AMERICAS CMBS\_USD\_CMBX-Gross Notional | 350,000,000 | 65,051,290 | 19 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 16:31:34.367149 |
| 14:01 EDT | AMERICAS CMBS | Gross Notional | INTRA\_FICC\_AMERICAS CMBS\_USD\_CMBX-Gross Notional | 350,000,000 | 65,051,290 | 19 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 18:01:51.194445 |
| 16:00 EDT | AMERICAS CMBS | Gross Notional | INTRA\_FICC\_AMERICAS CMBS\_USD\_CMBX-Gross Notional | 350,000,000 | 65,051,290 | 19 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 20:00:54.393388 |

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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 10:01 EDT | NON-AGENCY RMBS AND WL AMERICAS | Gross Notional | INTRA\_FICC\_NON-AGENCY RMBS AND WL AMERICAS\_USD\_ABX-Gross Notional | 30,000,000 | 13,859,037 | 46 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 14:01:16.520161 |
| 12:00 EDT | NON-AGENCY RMBS AND WL AMERICAS | Gross Notional | INTRA\_FICC\_NON-AGENCY RMBS AND WL AMERICAS\_USD\_ABX-Gross Notional | 30,000,000 | 13,859,037 | 46 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 16:03:24.547743 |
| 14:01 EDT | NON-AGENCY RMBS AND WL AMERICAS | Gross Notional | INTRA\_FICC\_NON-AGENCY RMBS AND WL AMERICAS\_USD\_ABX-Gross Notional | 30,000,000 | 13,859,037 | 46 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 18:01:19.325017 |
| 16:01 EDT | NON-AGENCY RMBS AND WL AMERICAS | Gross Notional | INTRA\_FICC\_NON-AGENCY RMBS AND WL AMERICAS\_USD\_ABX-Gross Notional | 30,000,000 | 13,859,037 | 46 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 20:01:10.173593 |

**CFTC ABX-Bond Equiv MV Summary**

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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 10:01 EDT | NON-AGENCY RMBS AND WL AMERICAS | ABX-Bond Equiv MV | INTRA\_FICC\_NON-AGENCY RMBS AND WL AMERICAS\_USD\_ABX-Bond Equiv MV | 13,000,000 | (1,539,855) | 12 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 14:01:16.520161 |
| 12:00 EDT | NON-AGENCY RMBS AND WL AMERICAS | ABX-Bond Equiv MV | INTRA\_FICC\_NON-AGENCY RMBS AND WL AMERICAS\_USD\_ABX-Bond Equiv MV | 13,000,000 | (1,539,855) | 12 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 16:03:24.547743 |
| 14:01 EDT | NON-AGENCY RMBS AND WL AMERICAS | ABX-Bond Equiv MV | INTRA\_FICC\_NON-AGENCY RMBS AND WL AMERICAS\_USD\_ABX-Bond Equiv MV | 13,000,000 | (1,539,854) | 12 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 18:01:19.325017 |
| 16:01 EDT | NON-AGENCY RMBS AND WL AMERICAS | ABX-Bond Equiv MV | INTRA\_FICC\_NON-AGENCY RMBS AND WL AMERICAS\_USD\_ABX-Bond Equiv MV | 13,000,000 | (1,539,852) | 12 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 20:01:10.173593 |

**CFTC Agency Market Value Summary**

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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 12:31 EDT | AMERICAS CMBS | Agency Market Value | INTRA\_FICC\_AMERICAS CMBS\_AGENCY MV | 2,000,000,000 | 1,197,659,866 | 60 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 16:31:34.367149 |
| 14:01 EDT | AMERICAS CMBS | Agency Market Value | INTRA\_FICC\_AMERICAS CMBS\_AGENCY MV | 2,000,000,000 | 1,197,673,578 | 60 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 18:01:51.194445 |
| 16:00 EDT | AMERICAS CMBS | Agency Market Value | INTRA\_FICC\_AMERICAS CMBS\_AGENCY MV | 2,000,000,000 | 1,201,017,287 | 60 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 20:00:54.393388 |

**CFTC IR01 Summary**

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| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 10:00 EDT | AMERICAS AGENCY RMBS | IR01 | INTRA\_FICC\_AMERICAS AGENCY RMBS\_IR01-1bp | 625,000 | (1,582,283) | 253 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 12:00 EDT | AMERICAS AGENCY RMBS | IR01 | INTRA\_FICC\_AMERICAS AGENCY RMBS\_IR01-1bp | 625,000 | (1,567,373) | 251 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 14:00 EDT | AMERICAS AGENCY RMBS | IR01 | INTRA\_FICC\_AMERICAS AGENCY RMBS\_IR01-1bp | 625,000 | (1,587,793) | 254 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 16:00 EDT | AMERICAS AGENCY RMBS | IR01 | INTRA\_FICC\_AMERICAS AGENCY RMBS\_IR01-1bp | 625,000 | (1,410,154) | 226 | Y | N |  | Breach has not been reviewed | No Approver |  |  |

**Missing Exposures**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| SnapTime | **Volcker Business Area** | **Volcker Trading Desk** | **Limit Name** | **Limit Code** |
| 10:00 US/Eastern | MORTGAGE PRODUCTS | AMERICAS CMBS | INTRA\_FICC\_AMERICAS CMBS\_USD\_CMBX-Gross Notional | INTRA\_FICC\_130 |
| 10:00 US/Eastern | MORTGAGE PRODUCTS | AMERICAS CMBS | INTRA\_FICC\_AMERICAS CMBS\_USD\_CMBX-Bond Equiv MV | INTRA\_FICC\_2 |
| 10:00 US/Eastern | MORTGAGE PRODUCTS | AMERICAS CMBS | INTRA\_FICC\_AMERICAS CMBS\_AGENCY MV | INTRA\_FICC\_33 |
| 10:00 US/Eastern | MORTGAGE PRODUCTS | AMERICAS CMBS | INTRA\_FICC\_AMERICAS CMBS\_NON-AGENCY\_SECURITIES MV | INTRA\_FICC\_34 |
| 10:00 US/Eastern | MORTGAGE PRODUCTS | NON-AGENCY RMBS AND WL AMERICAS | INTRA\_FICC\_NON-AGENCY RMBS AND WL AMERICAS\_SECURITIES MV | INTRA\_FICC\_32 |
| 10:00 US/Eastern | MORTGAGE PRODUCTS | AMERICAS ABS | INTRA\_FICC\_AMERICAS ABS\_SECURITIES MV | INTRA\_FICC\_28 |
| 10:00 US/Eastern | MORTGAGE PRODUCTS | AMERICAS ABS | INTRA\_FICC\_AMERICAS ABS\_CS01-1bp | INTRA\_FICC\_29 |
| 10:00 US/Eastern | MORTGAGE PRODUCTS | AMERICAS ABS | INTRA\_FICC\_AMERICAS ABS\_IR01-1bp | INTRA\_FICC\_30 |
| 12:00 US/Eastern | MORTGAGE PRODUCTS | AMERICAS ABS | INTRA\_FICC\_AMERICAS ABS\_SECURITIES MV | INTRA\_FICC\_28 |
| 12:00 US/Eastern | MORTGAGE PRODUCTS | AMERICAS ABS | INTRA\_FICC\_AMERICAS ABS\_CS01-1bp | INTRA\_FICC\_29 |
| 12:00 US/Eastern | MORTGAGE PRODUCTS | AMERICAS ABS | INTRA\_FICC\_AMERICAS ABS\_IR01-1bp | INTRA\_FICC\_30 |
| 14:00 US/Eastern | MORTGAGE PRODUCTS | AMERICAS ABS | INTRA\_FICC\_AMERICAS ABS\_SECURITIES MV | INTRA\_FICC\_28 |
| 14:00 US/Eastern | MORTGAGE PRODUCTS | AMERICAS ABS | INTRA\_FICC\_AMERICAS ABS\_CS01-1bp | INTRA\_FICC\_29 |
| 14:00 US/Eastern | MORTGAGE PRODUCTS | AMERICAS ABS | INTRA\_FICC\_AMERICAS ABS\_IR01-1bp | INTRA\_FICC\_30 |
| 16:00 US/Eastern | MORTGAGE PRODUCTS | AMERICAS ABS | INTRA\_FICC\_AMERICAS ABS\_SECURITIES MV | INTRA\_FICC\_28 |
| 16:00 US/Eastern | MORTGAGE PRODUCTS | AMERICAS ABS | INTRA\_FICC\_AMERICAS ABS\_CS01-1bp | INTRA\_FICC\_29 |
| 16:00 US/Eastern | MORTGAGE PRODUCTS | AMERICAS ABS | INTRA\_FICC\_AMERICAS ABS\_IR01-1bp | INTRA\_FICC\_30 |