June 25th After Fix Compilation

(UAT) EOD CFTC Report for COMMODITIES (2025-06-25) – AMRS

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

**Sent:**Monday, July 21, 2025 6:20 PM

**To:**DG Quartz FICC Risk Horizontal

**Cc:**DG Remote Risk Core IND

**Subject:**(UAT) EOD CFTC Report for COMMODITIES (2025-06-25) - AMRS

**EOD CFTC Details for 2025-06-25**

**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 | (130,416) | 3 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:01:17.720571 |
| 12:00 EDT | GCIP | Vega | INTRA\_FICC - GCIP - COMMODITY VEGA | 5,000,000 | (10,830) | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 16:01:05.955366 |
| 16:30 EDT | GCIP | Vega | INTRA\_FICC - GCIP - COMMODITY VEGA | 5,000,000 | 68,037 | 1 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 20:30:50.946575 |

**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 | (105,267,540) | 42 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:01:17.720571 |
| 12:00 EDT | GCIP | Delta | INTRA\_FICC - GCIP - COMMODITY DELTA | 250,000,000 | (23,264,616) | 9 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 16:01:05.955366 |
| 16:30 EDT | GCIP | Delta | INTRA\_FICC - GCIP - COMMODITY DELTA | 250,000,000 | 6,978,339 | 3 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 20:30:50.946575 |

(UAT) EOD CFTC Report for COMMODITIES (2025-06-25) – GLOBAL

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

**Sent:**Monday, July 21, 2025 6:20 PM

**To:**DG Quartz FICC Risk Horizontal

**Cc:**DG Remote Risk Core IND

**Subject:**(UAT) EOD CFTC Report for COMMODITIES (2025-06-25) - GLOBAL

**EOD CFTC Details for 2025-06-25**

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

**GLOBAL METALS -**[**Click Here**](mailto:dg.quartz_ficc_risk_horizontal@bofa.com?subject=Supervisor%20Acknowledgement%20for%20CFTC%20EOD%20Summary%20Report%20GLOBAL%20METALS(2025-06-25)-%20Unacknowledged%20breaches%20&body=As%20a%20desk%20head/Supervisor%20of%20GLOBAL%20METALS%20I%20have%20reviewed%20and%20acknowledging%20the%20EOD%20summary%20report%20for%202025-06-25%20and%20I%20am%20aware%20of%20the%20unacknowledged%20breaches%20shown%20in%20the%20report.%20&cc=)

**CFTC Breaches Summary**

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| 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** |
| 09:01 BST | GLOBAL METALS | Delta | INTRA\_FICC - GLOBAL METALS - COMMODITY DELTA - PRECIOUS METALS | 2 | (5,867,054) | 293,352,676 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 09:01 BST | GLOBAL METALS | Delta | INTRA\_FICC - GLOBAL METALS - COMMODITY DELTA - BASE METALS | 2 | (1,262,576) | 63,128,801 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 08:01 EDT | GLOBAL METALS | Delta | INTRA\_FICC - GLOBAL METALS - COMMODITY DELTA - PRECIOUS METALS | 2 | (28,303,030) | 1,415,151,479 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 08:01 EDT | GLOBAL METALS | Delta | INTRA\_FICC - GLOBAL METALS - COMMODITY DELTA - BASE METALS | 2 | 6,179,604 | 308,980,223 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 10:00 EDT | GLOBAL METALS | Delta | INTRA\_FICC - GLOBAL METALS - COMMODITY DELTA - PRECIOUS METALS | 2 | (32,140,637) | 1,607,031,827 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 10:00 EDT | GLOBAL METALS | Delta | INTRA\_FICC - GLOBAL METALS - COMMODITY DELTA - BASE METALS | 2 | 5,152,686 | 257,634,297 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 12:01 EDT | GLOBAL METALS | Delta | INTRA\_FICC - GLOBAL METALS - COMMODITY DELTA - PRECIOUS METALS | 2 | (40,447,920) | 2,022,396,012 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 12:01 EDT | GLOBAL METALS | Delta | INTRA\_FICC - GLOBAL METALS - COMMODITY DELTA - BASE METALS | 2 | 7,839,607 | 391,980,337 | Y | N |  | Breach has not been reviewed | No Approver |  |  |

**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** |
| 09:01 BST | GLOBAL METALS | Vega | INTRA\_FICC - GLOBAL METALS - COMMODITY VEGA - BASE METALS | 2,000,000 | 653,745 | 33 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 08:01:35.475275 |
| 09:01 BST | GLOBAL METALS | Vega | INTRA\_FICC - GLOBAL METALS - COMMODITY VEGA - PRECIOUS METALS | 2,500,000 | 316,523 | 13 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 08:01:35.475275 |
| 08:01 EDT | GLOBAL METALS | Vega | INTRA\_FICC - GLOBAL METALS - COMMODITY VEGA - BASE METALS | 2,000,000 | 668,095 | 33 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:01:16.071139 |
| 08:01 EDT | GLOBAL METALS | Vega | INTRA\_FICC - GLOBAL METALS - COMMODITY VEGA - PRECIOUS METALS | 2,500,000 | 227,082 | 9 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:01:16.071139 |
| 10:00 EDT | GLOBAL METALS | Vega | INTRA\_FICC - GLOBAL METALS - COMMODITY VEGA - BASE METALS | 2,000,000 | 667,900 | 33 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 14:01:04.076702 |
| 10:00 EDT | GLOBAL METALS | Vega | INTRA\_FICC - GLOBAL METALS - COMMODITY VEGA - PRECIOUS METALS | 2,500,000 | 207,286 | 8 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 14:01:04.076702 |
| 12:01 EDT | GLOBAL METALS | Vega | INTRA\_FICC - GLOBAL METALS - COMMODITY VEGA - BASE METALS | 2,000,000 | 663,385 | 33 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 16:01:30.981636 |
| 12:01 EDT | GLOBAL METALS | Vega | INTRA\_FICC - GLOBAL METALS - COMMODITY VEGA - PRECIOUS METALS | 2,500,000 | 171,785 | 7 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 16:01:30.981636 |

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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** |
| 12:01 EDT | GLOBAL OIL | Vega | INTRA\_FICC - GLOBAL OIL - COMMODITY VEGA | 3,500,000 | 1,050,979 | 30 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 16:01:39.603187 |
| 16:30 EDT | GLOBAL OIL | Vega | INTRA\_FICC - GLOBAL OIL - COMMODITY VEGA | 3,500,000 | 1,053,487 | 30 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 20:30:43.114532 |

**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** |
| 09:01 BST | GLOBAL METALS | Delta | INTRA\_FICC - GLOBAL METALS - COMMODITY DELTA - BASE METALS | 2 | (1,262,576) | 63,128,801 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 09:01 BST | GLOBAL METALS | Delta | INTRA\_FICC - GLOBAL METALS - COMMODITY DELTA - PRECIOUS METALS | 2 | (5,867,054) | 293,352,676 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 08:01 EDT | GLOBAL METALS | Delta | INTRA\_FICC - GLOBAL METALS - COMMODITY DELTA - BASE METALS | 2 | 6,179,604 | 308,980,223 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 08:01 EDT | GLOBAL METALS | Delta | INTRA\_FICC - GLOBAL METALS - COMMODITY DELTA - PRECIOUS METALS | 2 | (28,303,030) | 1,415,151,479 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 10:00 EDT | GLOBAL METALS | Delta | INTRA\_FICC - GLOBAL METALS - COMMODITY DELTA - BASE METALS | 2 | 5,152,686 | 257,634,297 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 10:00 EDT | GLOBAL METALS | Delta | INTRA\_FICC - GLOBAL METALS - COMMODITY DELTA - PRECIOUS METALS | 2 | (32,140,637) | 1,607,031,827 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 12:01 EDT | GLOBAL METALS | Delta | INTRA\_FICC - GLOBAL METALS - COMMODITY DELTA - BASE METALS | 2 | 7,839,607 | 391,980,337 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 12:01 EDT | GLOBAL METALS | Delta | INTRA\_FICC - GLOBAL METALS - COMMODITY DELTA - PRECIOUS METALS | 2 | (40,447,920) | 2,022,396,012 | 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** |
| 12:01 EDT | GLOBAL OIL | Delta | INTRA\_FICC - GLOBAL OIL - COMMODITY DELTA | 400,000,000 | (181,779,599) | 45 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 16:01:39.603187 |
| 16:30 EDT | GLOBAL OIL | Delta | INTRA\_FICC - GLOBAL OIL - COMMODITY DELTA | 400,000,000 | (79,815,708) | 20 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 20:30:43.114532 |

**Missing Exposures**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| SnapTime | **Volcker Business Area** | **Volcker Trading Desk** | **Limit Name** | **Limit Code** |
| 09:00 Europe/London | COMMODITIES | GLOBAL OIL | INTRA\_FICC - GLOBAL OIL - COMMODITY DELTA | INTRA\_FICC\_128 |
| 09:00 Europe/London | COMMODITIES | GLOBAL OIL | INTRA\_FICC - GLOBAL OIL - COMMODITY VEGA | INTRA\_FICC\_129 |
| 08:00 US/Eastern | COMMODITIES | GLOBAL OIL | INTRA\_FICC - GLOBAL OIL - COMMODITY DELTA | INTRA\_FICC\_128 |
| 08:00 US/Eastern | COMMODITIES | GLOBAL OIL | INTRA\_FICC - GLOBAL OIL - COMMODITY VEGA | INTRA\_FICC\_129 |
| 09:00 Europe/London | COMMODITIES | GAS AND POWER | INTRA\_FICC - GAS & POWER - COMMODITY DELTA | INTRA\_FICC\_126 |
| 09:00 Europe/London | COMMODITIES | GAS AND POWER | INTRA\_FICC - GAS & POWER - COMMODITY VEGA | INTRA\_FICC\_127 |
| 08:00 US/Eastern | COMMODITIES | GAS AND POWER | INTRA\_FICC - GAS & POWER - COMMODITY DELTA | INTRA\_FICC\_126 |
| 08:00 US/Eastern | COMMODITIES | GAS AND POWER | INTRA\_FICC - GAS & POWER - COMMODITY VEGA | INTRA\_FICC\_127 |
| 12:00 US/Eastern | COMMODITIES | GAS AND POWER | INTRA\_FICC - GAS & POWER - COMMODITY DELTA | INTRA\_FICC\_126 |
| 12:00 US/Eastern | COMMODITIES | GAS AND POWER | INTRA\_FICC - GAS & POWER - COMMODITY VEGA | INTRA\_FICC\_127 |
| 16:30 US/Eastern | COMMODITIES | GAS AND POWER | INTRA\_FICC - GAS & POWER - COMMODITY DELTA | INTRA\_FICC\_126 |
| 16:30 US/Eastern | COMMODITIES | GAS AND POWER | INTRA\_FICC - GAS & POWER - COMMODITY VEGA | INTRA\_FICC\_127 |

(UAT) EOD CFTC Report for GLOBAL FINANCING FUTURES (2025-06-25) – GLOBAL

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

**Sent:**Monday, July 21, 2025 6:20 PM

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

**Cc:**DG Remote Risk Core IND

**Subject:**(UAT) EOD CFTC Report for GLOBAL FINANCING & FUTURES (2025-06-25) - GLOBAL

**EOD CFTC Details for 2025-06-25**

**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 | (630,219) | 24 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 02:01:51.840346 |
| 08:00 BST | SHORT END TRADING | IR01 | INTRA\_FICC\_SHORT END TRADING\_USD\_IRDelta+1bp | 2,600,000 | (472,131) | 18 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 07:00:52.015121 |
| 13:01 BST | SHORT END TRADING | IR01 | INTRA\_FICC\_SHORT END TRADING\_USD\_IRDelta+1bp | 2,600,000 | (623,469) | 24 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:01:30.430495 |
| 13:00 EDT | SHORT END TRADING | IR01 | INTRA\_FICC\_SHORT END TRADING\_USD\_IRDelta+1bp | 2,600,000 | (784,038) | 30 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:01:05.994496 |
| 15:00 EDT | SHORT END TRADING | IR01 | INTRA\_FICC\_SHORT END TRADING\_USD\_IRDelta+1bp | 2,600,000 | (800,150) | 31 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 19:01:02.510107 |
| 16:00 EDT | SHORT END TRADING | IR01 | INTRA\_FICC\_SHORT END TRADING\_USD\_IRDelta+1bp | 2,600,000 | (765,151) | 29 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 20:01:07.679818 |
| 17:00 EDT | SHORT END TRADING | IR01 | INTRA\_FICC\_SHORT END TRADING\_USD\_IRDelta+1bp | 2,600,000 | (755,315) | 29 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 21:00:49.159005 |
| 18:00 EDT | SHORT END TRADING | IR01 | INTRA\_FICC\_SHORT END TRADING\_USD\_IRDelta+1bp | 2,600,000 | (765,469) | 29 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 22:01:00.271651 |

**CFTC Repo Spread 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** |
| 11:01 JST | SHORT END TRADING | Repo Spread Delta | INTRA\_FICC\_SHORT END TRADING\_USD\_RepoSpreadDelta | 5,000,000 | 0 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 02:01:51.840346 |
| 08:00 BST | SHORT END TRADING | Repo Spread Delta | INTRA\_FICC\_SHORT END TRADING\_USD\_RepoSpreadDelta | 5,000,000 | 0 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 07:00:52.015121 |
| 13:01 BST | SHORT END TRADING | Repo Spread Delta | INTRA\_FICC\_SHORT END TRADING\_USD\_RepoSpreadDelta | 5,000,000 | 0 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:01:30.430495 |
| 13:00 EDT | SHORT END TRADING | Repo Spread Delta | INTRA\_FICC\_SHORT END TRADING\_USD\_RepoSpreadDelta | 5,000,000 | 0 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:01:05.994496 |
| 15:00 EDT | SHORT END TRADING | Repo Spread Delta | INTRA\_FICC\_SHORT END TRADING\_USD\_RepoSpreadDelta | 5,000,000 | 0 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 19:01:02.510107 |
| 16:00 EDT | SHORT END TRADING | Repo Spread Delta | INTRA\_FICC\_SHORT END TRADING\_USD\_RepoSpreadDelta | 5,000,000 | 0 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 20:01:07.679818 |
| 17:00 EDT | SHORT END TRADING | Repo Spread Delta | INTRA\_FICC\_SHORT END TRADING\_USD\_RepoSpreadDelta | 5,000,000 | 0 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 21:00:49.159005 |
| 18:00 EDT | SHORT END TRADING | Repo Spread Delta | INTRA\_FICC\_SHORT END TRADING\_USD\_RepoSpreadDelta | 5,000,000 | 0 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 22:01:00.271651 |

(UAT) EOD CFTC Report for GLOBAL FX AND LCT TRADING (2025-06-25) - AMRS**From:**bob.uat.core.remoterisk\_services@bofa.com

**Sent:**Monday, July 21, 2025 6:20 PM

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

**Cc:**DG Remote Risk Core IND

**Subject:**(UAT) EOD CFTC Report for GLOBAL FX AND LCT TRADING (2025-06-25) - AMRS

**EOD CFTC Details for 2025-06-25**

**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 | (4,744,486) | 40 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 13:45:40.303243 |
| 11:45 EDT | LATAM LCT | FXDeltaPlusTwo | INTRA\_FICC\_LATAM LCT\_Total\_FXDelta\_+2% | 12,000,000 | (4,658,091) | 39 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 15:45:38.728140 |
| 13:45 EDT | LATAM LCT | FXDeltaPlusTwo | INTRA\_FICC\_LATAM LCT\_Total\_FXDelta\_+2% | 12,000,000 | (5,334,386) | 44 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:45:39.621419 |
| 15:45 EDT | LATAM LCT | FXDeltaPlusTwo | INTRA\_FICC\_LATAM LCT\_Total\_FXDelta\_+2% | 12,000,000 | (5,340,671) | 45 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 19:45:51.506793 |

**CFTC IR01 Summary**

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| 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 | (144,059) | 29 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 13:45:40.303243 |
| 09:45 EDT | LATAM LCT | IR01 | INTRA\_FICC\_LATAM LCT\_MXN\_IRDelta+1bp | 500,000 | 70,715 | 14 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 13:45:40.303243 |
| 09:45 EDT | LATAM LCT | IR01 | INTRA\_FICC\_Latam LCT\_Total\_IRDelta+1bp | 700,000 | (177,248) | 25 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 13:45:40.303243 |
| 11:45 EDT | LATAM LCT | IR01 | INTRA\_FICC\_LATAM LCT\_BRL\_IRDelta+1bp | 500,000 | (203,841) | 41 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 15:45:38.728140 |
| 11:45 EDT | LATAM LCT | IR01 | INTRA\_FICC\_LATAM LCT\_MXN\_IRDelta+1bp | 500,000 | 85,156 | 17 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 15:45:38.728140 |
| 11:45 EDT | LATAM LCT | IR01 | INTRA\_FICC\_Latam LCT\_Total\_IRDelta+1bp | 700,000 | (237,489) | 34 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 15:45:38.728140 |
| 13:45 EDT | LATAM LCT | IR01 | INTRA\_FICC\_LATAM LCT\_BRL\_IRDelta+1bp | 500,000 | (162,010) | 32 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:45:39.621419 |
| 13:45 EDT | LATAM LCT | IR01 | INTRA\_FICC\_LATAM LCT\_MXN\_IRDelta+1bp | 500,000 | 68,648 | 14 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:45:39.621419 |
| 13:45 EDT | LATAM LCT | IR01 | INTRA\_FICC\_Latam LCT\_Total\_IRDelta+1bp | 700,000 | (198,246) | 28 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:45:39.621419 |
| 15:45 EDT | LATAM LCT | IR01 | INTRA\_FICC\_LATAM LCT\_BRL\_IRDelta+1bp | 500,000 | (155,403) | 31 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 19:45:51.506793 |
| 15:45 EDT | LATAM LCT | IR01 | INTRA\_FICC\_LATAM LCT\_MXN\_IRDelta+1bp | 500,000 | 196,363 | 39 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 19:45:51.506793 |
| 15:45 EDT | LATAM LCT | IR01 | INTRA\_FICC\_Latam LCT\_Total\_IRDelta+1bp | 700,000 | (104,224) | 15 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 19:45:51.506793 |

**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 | 135,409,372 | 34 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 13:45:40.303243 |
| 09:45 EDT | LATAM LCT | FXDelta | INTRA\_FICC\_LATAM LCT\_MXN\_FXDelta | 400,000,000 | 59,243,768 | 15 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 13:45:40.303243 |
| 11:45 EDT | LATAM LCT | FXDelta | INTRA\_FICC\_LATAM LCT\_BRL\_FXDelta | 400,000,000 | 156,422,475 | 39 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 15:45:38.728140 |
| 11:45 EDT | LATAM LCT | FXDelta | INTRA\_FICC\_LATAM LCT\_MXN\_FXDelta | 400,000,000 | 89,116,327 | 22 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 15:45:38.728140 |
| 13:45 EDT | LATAM LCT | FXDelta | INTRA\_FICC\_LATAM LCT\_BRL\_FXDelta | 400,000,000 | 165,973,918 | 41 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:45:39.621419 |
| 13:45 EDT | LATAM LCT | FXDelta | INTRA\_FICC\_LATAM LCT\_MXN\_FXDelta | 400,000,000 | 111,818,894 | 28 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:45:39.621419 |
| 15:45 EDT | LATAM LCT | FXDelta | INTRA\_FICC\_LATAM LCT\_BRL\_FXDelta | 400,000,000 | 153,889,251 | 38 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 19:45:51.506793 |
| 15:45 EDT | LATAM LCT | FXDelta | INTRA\_FICC\_LATAM LCT\_MXN\_FXDelta | 400,000,000 | 91,832,362 | 23 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 19:45:51.506793 |

**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 | 4,744,486 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 13:45:40.303243 |
| 11:45 EDT | LATAM LCT | FXDeltaMinusTwo | INTRA\_FICC\_LATAM LCT\_Total\_FXDelta\_-2% | 12,000,000 | 4,658,091 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 15:45:38.728140 |
| 13:45 EDT | LATAM LCT | FXDeltaMinusTwo | INTRA\_FICC\_LATAM LCT\_Total\_FXDelta\_-2% | 12,000,000 | 5,334,386 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:45:39.621419 |
| 15:45 EDT | LATAM LCT | FXDeltaMinusTwo | INTRA\_FICC\_LATAM LCT\_Total\_FXDelta\_-2% | 12,000,000 | 5,340,671 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 19:45:51.506793 |

(UAT) EOD CFTC Report for GLOBAL FX AND LCT TRADING (2025-06-25) – GLOBAL

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

**Sent:**Monday, July 21, 2025 6:20 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 (2025-06-25) - GLOBAL

**EOD CFTC Details for 2025-06-25**

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

**FX FORWARDS -**[**Click Here**](mailto:dg.quartz_ficc_risk_horizontal@bofa.com?subject=Supervisor%20Acknowledgement%20for%20CFTC%20EOD%20Summary%20Report%20FX%20FORWARDS(2025-06-25)-%20Unacknowledged%20breaches%20&body=As%20a%20desk%20head/Supervisor%20of%20FX%20FORWARDS%20I%20have%20reviewed%20and%20acknowledging%20the%20EOD%20summary%20report%20for%202025-06-25%20and%20I%20am%20aware%20of%20the%20unacknowledged%20breaches%20shown%20in%20the%20report.%20&cc=)

**FX TFX -**[**Click Here**](mailto:dg.quartz_ficc_risk_horizontal@bofa.com?subject=Supervisor%20Acknowledgement%20for%20CFTC%20EOD%20Summary%20Report%20FX%20TFX(2025-06-25)-%20Unacknowledged%20breaches%20&body=As%20a%20desk%20head/Supervisor%20of%20FX%20TFX%20I%20have%20reviewed%20and%20acknowledging%20the%20EOD%20summary%20report%20for%202025-06-25%20and%20I%20am%20aware%20of%20the%20unacknowledged%20breaches%20shown%20in%20the%20report.%20&cc=)

**CFTC Breaches Summary**

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| 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** |
| 11:02 JST | FX FORWARDS | FXDeltaPlus2 | INTRA\_FICC\_FX FORWARDS\_Total\_FXDelta\_+2% | 7,000,000 | (60,646,239) | 866 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 11:02 JST | FX FORWARDS | Delta | INTRA\_FICC\_FX FORWARDS\_xCCY Basis Spread: Total Currency +1bp | 1,000,000 | (3,197,837) | 320 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 08:00 BST | FX FORWARDS | FXDeltaMinus2 | INTRA\_FICC\_FX FORWARDS\_Total\_FXDelta\_-2% | 7,000,000 | (28,964,926) | 414 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 11:02 JST | FX TFX | FXDeltaPlus2 | INTRA\_FICC\_FXTFX\_FXDelta\_+2% | 5,500,000 | (5,902,820) | 107 | Y | N |  | Breach has not been reviewed | No Approver |  |  |

**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 | (54,932) | 37 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 05:16:23.698767 |
| 13:16 HKT | ASIA LCT | IR01 | INTRA\_FICC\_ASIA LCT\_INR\_IRDelta+1bp | 800,000 | (389,507) | 49 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 05:16:23.698767 |
| 13:16 HKT | ASIA LCT | IR01 | INTRA\_FICC\_ASIA LCT\_KRW\_IRDelta+1bp | 400,000 | (40,150) | 10 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 05:16:23.698767 |
| 13:16 HKT | ASIA LCT | IR01 | INTRA\_FICC\_ASIA LCT\_Total\_IRDelta+1bp | 1,800,000 | (1,650,032) | 92 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 05:16:23.698767 |
| 02:40 EDT | ASIA LCT | IR01 | INTRA\_FICC\_ASIA LCT\_D5TY\_JAKARTA\_Total\_IRDelta+1bp | 150,000 | (54,932) | 37 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 06:40:34.039719 |
| 02:40 EDT | ASIA LCT | IR01 | INTRA\_FICC\_ASIA LCT\_INR\_IRDelta+1bp | 800,000 | (390,151) | 49 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 06:40:34.039719 |
| 02:40 EDT | ASIA LCT | IR01 | INTRA\_FICC\_ASIA LCT\_KRW\_IRDelta+1bp | 400,000 | (55,028) | 14 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 06:40:34.039719 |
| 02:40 EDT | ASIA LCT | IR01 | INTRA\_FICC\_ASIA LCT\_Total\_IRDelta+1bp | 1,800,000 | (1,665,554) | 93 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 06:40:34.039719 |
| 15:15 HKT | ASIA LCT | IR01 | INTRA\_FICC\_ASIA LCT\_D5TY\_JAKARTA\_Total\_IRDelta+1bp | 150,000 | (54,932) | 37 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 07:15:42.105308 |
| 15:15 HKT | ASIA LCT | IR01 | INTRA\_FICC\_ASIA LCT\_INR\_IRDelta+1bp | 800,000 | (390,151) | 49 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 07:15:42.105308 |
| 15:15 HKT | ASIA LCT | IR01 | INTRA\_FICC\_ASIA LCT\_KRW\_IRDelta+1bp | 400,000 | (55,028) | 14 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 07:15:42.105308 |
| 15:15 HKT | ASIA LCT | IR01 | INTRA\_FICC\_ASIA LCT\_Total\_IRDelta+1bp | 1,800,000 | (1,665,554) | 93 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 07:15:42.105308 |
| 13:01 EDT | ASIA LCT | IR01 | INTRA\_FICC\_ASIA LCT\_D5TY\_JAKARTA\_Total\_IRDelta+1bp | 150,000 | (63,550) | 42 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:01:37.892843 |
| 13:01 EDT | ASIA LCT | IR01 | INTRA\_FICC\_ASIA LCT\_INR\_IRDelta+1bp | 800,000 | (432,849) | 54 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:01:37.892843 |
| 13:01 EDT | ASIA LCT | IR01 | INTRA\_FICC\_ASIA LCT\_KRW\_IRDelta+1bp | 400,000 | (81,084) | 20 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:01:37.892843 |
| 13:01 EDT | ASIA LCT | IR01 | INTRA\_FICC\_ASIA LCT\_Total\_IRDelta+1bp | 1,800,000 | (1,575,719) | 88 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:01:37.892843 |

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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** |
| 11:02 JST | FX FORWARDS | IR01 | INTRA\_FICC\_FX FORWARDS\_USD\_IRDelta+1bp | 2,500,000 | (237,551) | 10 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 02:02:25.084457 |
| 08:00 BST | FX FORWARDS | IR01 | INTRA\_FICC\_FX FORWARDS\_USD\_IRDelta+1bp | 2,500,000 | (14,960) | 1 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 07:00:59.517202 |
| 13:01 BST | FX FORWARDS | IR01 | INTRA\_FICC\_FX FORWARDS\_USD\_IRDelta+1bp | 2,500,000 | (60,582) | 2 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:01:26.416360 |
| 13:00 EDT | FX FORWARDS | IR01 | INTRA\_FICC\_FX FORWARDS\_USD\_IRDelta+1bp | 2,500,000 | (49,294) | 2 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:00:55.956850 |

**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\_CNY+2%\_FXDelta | 13,500,000 | (12,701,037) | 94 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 05:16:23.698767 |
| 13:16 HKT | ASIA LCT | FXDelta | INTRA\_FICC\_ASIA LCT\_CNY-2%\_FXDelta | 13,500,000 | 12,701,037 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 05:16:23.698767 |
| 13:16 HKT | ASIA LCT | FXDelta | INTRA\_FICC\_ASIA LCT\_D5TY\_JAKARTA\_Total\_FXDelta | 55,000,000 | (36,333,438) | 66 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 05:16:23.698767 |
| 13:16 HKT | ASIA LCT | FXDelta | INTRA\_FICC\_ASIA LCT\_SGD+2%\_FXDelta | 10,000,000 | 239,631 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 05:16:23.698767 |
| 13:16 HKT | ASIA LCT | FXDelta | INTRA\_FICC\_ASIA LCT\_SGD-2%\_FXDelta | 10,000,000 | (239,631) | 2 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 05:16:23.698767 |
| 02:40 EDT | ASIA LCT | FXDelta | INTRA\_FICC\_ASIA LCT\_CNY+2%\_FXDelta | 13,500,000 | (12,701,037) | 94 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 06:40:34.039719 |
| 02:40 EDT | ASIA LCT | FXDelta | INTRA\_FICC\_ASIA LCT\_CNY-2%\_FXDelta | 13,500,000 | 12,701,037 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 06:40:34.039719 |
| 02:40 EDT | ASIA LCT | FXDelta | INTRA\_FICC\_ASIA LCT\_D5TY\_JAKARTA\_Total\_FXDelta | 55,000,000 | (36,333,438) | 66 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 06:40:34.039719 |
| 02:40 EDT | ASIA LCT | FXDelta | INTRA\_FICC\_ASIA LCT\_SGD+2%\_FXDelta | 10,000,000 | 229,991 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 06:40:34.039719 |
| 02:40 EDT | ASIA LCT | FXDelta | INTRA\_FICC\_ASIA LCT\_SGD-2%\_FXDelta | 10,000,000 | (229,991) | 2 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 06:40:34.039719 |
| 15:15 HKT | ASIA LCT | FXDelta | INTRA\_FICC\_ASIA LCT\_CNY+2%\_FXDelta | 13,500,000 | (12,701,037) | 94 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 07:15:42.105308 |
| 15:15 HKT | ASIA LCT | FXDelta | INTRA\_FICC\_ASIA LCT\_CNY-2%\_FXDelta | 13,500,000 | 12,701,037 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 07:15:42.105308 |
| 15:15 HKT | ASIA LCT | FXDelta | INTRA\_FICC\_ASIA LCT\_D5TY\_JAKARTA\_Total\_FXDelta | 55,000,000 | (36,333,438) | 66 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 07:15:42.105308 |
| 15:15 HKT | ASIA LCT | FXDelta | INTRA\_FICC\_ASIA LCT\_SGD+2%\_FXDelta | 10,000,000 | 229,991 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 07:15:42.105308 |
| 15:15 HKT | ASIA LCT | FXDelta | INTRA\_FICC\_ASIA LCT\_SGD-2%\_FXDelta | 10,000,000 | (229,991) | 2 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 07:15:42.105308 |
| 13:01 EDT | ASIA LCT | FXDelta | INTRA\_FICC\_ASIA LCT\_CNY+2%\_FXDelta | 13,500,000 | (11,960,048) | 89 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:01:37.892843 |
| 13:01 EDT | ASIA LCT | FXDelta | INTRA\_FICC\_ASIA LCT\_CNY-2%\_FXDelta | 13,500,000 | 11,960,048 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:01:37.892843 |
| 13:01 EDT | ASIA LCT | FXDelta | INTRA\_FICC\_ASIA LCT\_D5TY\_JAKARTA\_Total\_FXDelta | 55,000,000 | (29,444,046) | 54 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:01:37.892843 |
| 13:01 EDT | ASIA LCT | FXDelta | INTRA\_FICC\_ASIA LCT\_SGD+2%\_FXDelta | 10,000,000 | 408,924 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:01:37.892843 |
| 13:01 EDT | ASIA LCT | FXDelta | INTRA\_FICC\_ASIA LCT\_SGD-2%\_FXDelta | 10,000,000 | (408,924) | 4 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:01:37.892843 |

**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\_Total\_FXDelta\_-2% | 50,000,000 | (5,896,846) | 12 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 05:16:23.698767 |
| 02:40 EDT | ASIA LCT | FXDeltaMinusTwo | INTRA\_FICC\_ASIA LCT\_Total\_FXDelta\_-2% | 50,000,000 | (5,896,846) | 12 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 06:40:34.039719 |
| 15:15 HKT | ASIA LCT | FXDeltaMinusTwo | INTRA\_FICC\_ASIA LCT\_Total\_FXDelta\_-2% | 50,000,000 | (5,896,846) | 12 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 07:15:42.105308 |
| 13:01 EDT | ASIA LCT | FXDeltaMinusTwo | INTRA\_FICC\_ASIA LCT\_Total\_FXDelta\_-2% | 50,000,000 | (15,992,343) | 32 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:01:37.892843 |

**CFTC FXDelta\_2 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 BST | FX OPTIONS | FXDelta\_2 | INTRA\_FICC\_FX OPTIONS\_BRL\_FXDelta\_+2% | 8,000,000 | 2,167,726 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:00:57.436120 |
| 13:00 BST | FX OPTIONS | FXDelta\_2 | INTRA\_FICC\_FX OPTIONS\_EUR\_FXDelta\_+2% | 22,000,000 | 3,221,734 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:00:57.436120 |
| 13:00 BST | FX OPTIONS | FXDelta\_2 | INTRA\_FICC\_FX OPTIONS\_GBP\_FXDelta\_+2% | 15,000,000 | 1,503,895 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:00:57.436120 |
| 13:00 BST | FX OPTIONS | FXDelta\_2 | INTRA\_FICC\_FX OPTIONS\_JPY\_FXDelta\_+2% | 22,000,000 | 1,458,393 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:00:57.436120 |
| 13:00 BST | FX OPTIONS | FXDelta\_2 | INTRA\_FICC\_FX OPTIONS\_MXN\_FXDelta\_+2% | 8,000,000 | 4,603,568 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:00:57.436120 |
| 13:00 BST | FX OPTIONS | FXDelta\_2 | INTRA\_FICC\_FX OPTIONS\_RUB\_FXDelta\_+2% | 2,000,000 | 0 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:00:57.436120 |
| 13:00 BST | FX OPTIONS | FXDelta\_2 | INTRA\_FICC\_FX OPTIONS\_TRY\_FXDelta\_+2% | 3,000,000 | 852,672 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:00:57.436120 |
| 13:00 BST | FX OPTIONS | FXDelta\_2 | INTRA\_FICC\_FX OPTIONS\_Total\_FXDelta\_+2% | 25,600,000 | 16,020,722 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:00:57.436120 |
| 13:00 BST | FX OPTIONS | FXDelta\_2 | INTRA\_FICC\_FX OPTIONS\_ZAR\_FXDelta\_+2% | 6,000,000 | 152,369 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:00:57.436120 |
| 13:00 EDT | FX OPTIONS | FXDelta\_2 | INTRA\_FICC\_FX OPTIONS\_BRL\_FXDelta\_+2% | 8,000,000 | 2,086,658 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:01:01.161979 |
| 13:00 EDT | FX OPTIONS | FXDelta\_2 | INTRA\_FICC\_FX OPTIONS\_EUR\_FXDelta\_+2% | 22,000,000 | (722,700) | 3 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:01:01.161979 |
| 13:00 EDT | FX OPTIONS | FXDelta\_2 | INTRA\_FICC\_FX OPTIONS\_GBP\_FXDelta\_+2% | 15,000,000 | 1,096,407 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:01:01.161979 |
| 13:00 EDT | FX OPTIONS | FXDelta\_2 | INTRA\_FICC\_FX OPTIONS\_JPY\_FXDelta\_+2% | 22,000,000 | 1,854,240 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:01:01.161979 |
| 13:00 EDT | FX OPTIONS | FXDelta\_2 | INTRA\_FICC\_FX OPTIONS\_MXN\_FXDelta\_+2% | 8,000,000 | 5,454,721 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:01:01.161979 |
| 13:00 EDT | FX OPTIONS | FXDelta\_2 | INTRA\_FICC\_FX OPTIONS\_RUB\_FXDelta\_+2% | 2,000,000 | 0 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:01:01.161979 |
| 13:00 EDT | FX OPTIONS | FXDelta\_2 | INTRA\_FICC\_FX OPTIONS\_TRY\_FXDelta\_+2% | 3,000,000 | 3,542,807 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:01:01.161979 |
| 13:00 EDT | FX OPTIONS | FXDelta\_2 | INTRA\_FICC\_FX OPTIONS\_Total\_FXDelta\_+2% | 25,600,000 | 17,231,863 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:01:01.161979 |
| 13:00 EDT | FX OPTIONS | FXDelta\_2 | INTRA\_FICC\_FX OPTIONS\_ZAR\_FXDelta\_+2% | 6,000,000 | 496,611 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:01:01.161979 |

**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\_Total\_FXDelta\_+2% | 50,000,000 | 5,776,866 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 05:16:23.698767 |
| 02:40 EDT | ASIA LCT | FXDeltaPlusTwo | INTRA\_FICC\_ASIA LCT\_Total\_FXDelta\_+2% | 50,000,000 | 5,776,866 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 06:40:34.039719 |
| 15:15 HKT | ASIA LCT | FXDeltaPlusTwo | INTRA\_FICC\_ASIA LCT\_Total\_FXDelta\_+2% | 50,000,000 | 5,776,866 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 07:15:42.105308 |
| 13:01 EDT | ASIA LCT | FXDeltaPlusTwo | INTRA\_FICC\_ASIA LCT\_Total\_FXDelta\_+2% | 50,000,000 | 15,992,343 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:01:37.892843 |

**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 | (88,127) | 1 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 02:01:50.271641 |
| 08:00 BST | FX ETS TRADING | FXDeltaMinus2 | INTRA\_FICC\_FX ETS TRADING\_Total\_FXDelta\_-2% | 8,000,000 | 0 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 07:00:49.515904 |
| 13:01 BST | FX ETS TRADING | FXDeltaMinus2 | INTRA\_FICC\_FX ETS TRADING\_Total\_FXDelta\_-2% | 8,000,000 | 0 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:01:19.111855 |
| 13:00 EDT | FX ETS TRADING | FXDeltaMinus2 | INTRA\_FICC\_FX ETS TRADING\_Total\_FXDelta\_-2% | 8,000,000 | (391,670) | 5 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:01:01.084320 |

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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** |
| 11:02 JST | FX FORWARDS | FXDeltaMinus2 | INTRA\_FICC\_FX FORWARDS\_Total\_FXDelta\_-2% | 7,000,000 | 60,646,239 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 02:02:25.084457 |
| 08:00 BST | FX FORWARDS | FXDeltaMinus2 | INTRA\_FICC\_FX FORWARDS\_Total\_FXDelta\_-2% | 7,000,000 | (28,964,926) | 414 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 13:01 BST | FX FORWARDS | FXDeltaMinus2 | INTRA\_FICC\_FX FORWARDS\_Total\_FXDelta\_-2% | 7,000,000 | (1,384,249) | 20 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:01:26.416360 |
| 13:00 EDT | FX FORWARDS | FXDeltaMinus2 | INTRA\_FICC\_FX FORWARDS\_Total\_FXDelta\_-2% | 7,000,000 | (421,194) | 6 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:00:55.956850 |

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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 | (3,683,814) | 31 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 02:01:34.695373 |
| 08:01 BST | FX SPOT | FXDeltaMinus2 | INTRA\_FICC\_FXSPOT\_FXDelta\_-2% | 12,000,000 | (0) | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 07:01:17.189626 |
| 13:00 BST | FX SPOT | FXDeltaMinus2 | INTRA\_FICC\_FXSPOT\_FXDelta\_-2% | 12,000,000 | (896,299) | 7 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:00:48.917801 |
| 13:00 EDT | FX SPOT | FXDeltaMinus2 | INTRA\_FICC\_FXSPOT\_FXDelta\_-2% | 12,000,000 | (2,295,573) | 19 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:01:03.917364 |

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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** |
| 11:02 JST | FX TFX | FXDeltaMinus2 | INTRA\_FICC\_FXTFX\_FXDelta\_-2% | 5,500,000 | 2,573,990 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 02:02:21.149536 |
| 08:00 BST | FX TFX | FXDeltaMinus2 | INTRA\_FICC\_FXTFX\_FXDelta\_-2% | 5,500,000 | 9,798 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 07:00:52.806669 |
| 13:00 BST | FX TFX | FXDeltaMinus2 | INTRA\_FICC\_FXTFX\_FXDelta\_-2% | 5,500,000 | 16,104 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:00:54.697308 |
| 13:00 EDT | FX TFX | FXDeltaMinus2 | INTRA\_FICC\_FXTFX\_FXDelta\_-2% | 5,500,000 | 1,296,293 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:00:56.362167 |

**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** |
| 14:02 JST | FX OPTIONS | FXVega\_1 | INTRA\_FICC\_FX OPTIONS\_Total\_FXVega\_1%\_abs | 14,000,000 | 5,717,476 | 41 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 05:02:14.149223 |
| 08:00 BST | FX OPTIONS | FXVega\_1 | INTRA\_FICC\_FX OPTIONS\_Total\_FXVega\_1%\_abs | 14,000,000 | (65,495) | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 07:00:53.678169 |
| 13:00 BST | FX OPTIONS | FXVega\_1 | INTRA\_FICC\_FX OPTIONS\_Total\_FXVega\_1%\_abs | 14,000,000 | 6,122,607 | 44 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:00:57.436120 |
| 13:00 EDT | FX OPTIONS | FXVega\_1 | INTRA\_FICC\_FX OPTIONS\_Total\_FXVega\_1%\_abs | 14,000,000 | 5,905,249 | 42 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:01:01.161979 |

**CFTC FXDelta\_-2 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 BST | FX OPTIONS | FXDelta\_-2 | INTRA\_FICC\_FX OPTIONS\_BRL\_FXDelta\_-2% | 8,000,000 | (1,184,579) | 15 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:00:57.436120 |
| 13:00 BST | FX OPTIONS | FXDelta\_-2 | INTRA\_FICC\_FX OPTIONS\_EUR\_FXDelta\_-2% | 22,000,000 | 283,546 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:00:57.436120 |
| 13:00 BST | FX OPTIONS | FXDelta\_-2 | INTRA\_FICC\_FX OPTIONS\_GBP\_FXDelta\_-2% | 15,000,000 | (928,871) | 6 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:00:57.436120 |
| 13:00 BST | FX OPTIONS | FXDelta\_-2 | INTRA\_FICC\_FX OPTIONS\_JPY\_FXDelta\_-2% | 22,000,000 | 611,262 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:00:57.436120 |
| 13:00 BST | FX OPTIONS | FXDelta\_-2 | INTRA\_FICC\_FX OPTIONS\_MXN\_FXDelta\_-2% | 8,000,000 | (328,093) | 4 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:00:57.436120 |
| 13:00 BST | FX OPTIONS | FXDelta\_-2 | INTRA\_FICC\_FX OPTIONS\_RUB\_FXDelta\_-2% | 2,000,000 | (0) | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:00:57.436120 |
| 13:00 BST | FX OPTIONS | FXDelta\_-2 | INTRA\_FICC\_FX OPTIONS\_TRY\_FXDelta\_-2% | 3,000,000 | (2,638,083) | 88 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:00:57.436120 |
| 13:00 BST | FX OPTIONS | FXDelta\_-2 | INTRA\_FICC\_FX OPTIONS\_Total\_FXDelta\_-2% | 25,600,000 | (1,745,044) | 7 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:00:57.436120 |
| 13:00 BST | FX OPTIONS | FXDelta\_-2 | INTRA\_FICC\_FX OPTIONS\_ZAR\_FXDelta\_-2% | 6,000,000 | 661,778 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:00:57.436120 |
| 13:00 EDT | FX OPTIONS | FXDelta\_-2 | INTRA\_FICC\_FX OPTIONS\_BRL\_FXDelta\_-2% | 8,000,000 | (3,212,941) | 40 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:01:01.161979 |
| 13:00 EDT | FX OPTIONS | FXDelta\_-2 | INTRA\_FICC\_FX OPTIONS\_EUR\_FXDelta\_-2% | 22,000,000 | 1,959,775 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:01:01.161979 |
| 13:00 EDT | FX OPTIONS | FXDelta\_-2 | INTRA\_FICC\_FX OPTIONS\_GBP\_FXDelta\_-2% | 15,000,000 | (449,179) | 3 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:01:01.161979 |
| 13:00 EDT | FX OPTIONS | FXDelta\_-2 | INTRA\_FICC\_FX OPTIONS\_JPY\_FXDelta\_-2% | 22,000,000 | (207,096) | 1 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:01:01.161979 |
| 13:00 EDT | FX OPTIONS | FXDelta\_-2 | INTRA\_FICC\_FX OPTIONS\_MXN\_FXDelta\_-2% | 8,000,000 | 841,362 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:01:01.161979 |
| 13:00 EDT | FX OPTIONS | FXDelta\_-2 | INTRA\_FICC\_FX OPTIONS\_RUB\_FXDelta\_-2% | 2,000,000 | (0) | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:01:01.161979 |
| 13:00 EDT | FX OPTIONS | FXDelta\_-2 | INTRA\_FICC\_FX OPTIONS\_TRY\_FXDelta\_-2% | 3,000,000 | 6,389,146 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:01:01.161979 |
| 13:00 EDT | FX OPTIONS | FXDelta\_-2 | INTRA\_FICC\_FX OPTIONS\_Total\_FXDelta\_-2% | 25,600,000 | 20,605,915 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:01:01.161979 |
| 13:00 EDT | FX OPTIONS | FXDelta\_-2 | INTRA\_FICC\_FX OPTIONS\_ZAR\_FXDelta\_-2% | 6,000,000 | 938,348 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:01:01.161979 |

**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 | 88,127 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 02:01:50.271641 |
| 08:00 BST | FX ETS TRADING | FXDeltaPlus2 | INTRA\_FICC\_FX ETS TRADING\_Total\_FXDelta\_+2% | 8,000,000 | (0) | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 07:00:49.515904 |
| 13:01 BST | FX ETS TRADING | FXDeltaPlus2 | INTRA\_FICC\_FX ETS TRADING\_Total\_FXDelta\_+2% | 8,000,000 | (0) | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:01:19.111855 |
| 13:00 EDT | FX ETS TRADING | FXDeltaPlus2 | INTRA\_FICC\_FX ETS TRADING\_Total\_FXDelta\_+2% | 8,000,000 | 391,670 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:01:01.084320 |

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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** |
| 11:02 JST | FX FORWARDS | FXDeltaPlus2 | INTRA\_FICC\_FX FORWARDS\_Total\_FXDelta\_+2% | 7,000,000 | (60,646,239) | 866 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 08:00 BST | FX FORWARDS | FXDeltaPlus2 | INTRA\_FICC\_FX FORWARDS\_Total\_FXDelta\_+2% | 7,000,000 | 28,964,926 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 07:00:59.517202 |
| 13:01 BST | FX FORWARDS | FXDeltaPlus2 | INTRA\_FICC\_FX FORWARDS\_Total\_FXDelta\_+2% | 7,000,000 | 6,483,218 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:01:26.416360 |
| 13:00 EDT | FX FORWARDS | FXDeltaPlus2 | INTRA\_FICC\_FX FORWARDS\_Total\_FXDelta\_+2% | 7,000,000 | 7,506,556 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:00:55.956850 |

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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 | 7,130,872 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 02:01:34.695373 |
| 08:01 BST | FX SPOT | FXDeltaPlus2 | INTRA\_FICC\_FXSPOT\_FXDelta\_+2% | 12,000,000 | 0 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 07:01:17.189626 |
| 13:00 BST | FX SPOT | FXDeltaPlus2 | INTRA\_FICC\_FXSPOT\_FXDelta\_+2% | 12,000,000 | 4,452,021 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:00:48.917801 |
| 13:00 EDT | FX SPOT | FXDeltaPlus2 | INTRA\_FICC\_FXSPOT\_FXDelta\_+2% | 12,000,000 | 5,882,206 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:01:03.917364 |

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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** |
| 11:02 JST | FX TFX | FXDeltaPlus2 | INTRA\_FICC\_FXTFX\_FXDelta\_+2% | 5,500,000 | (5,902,820) | 107 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 08:00 BST | FX TFX | FXDeltaPlus2 | INTRA\_FICC\_FXTFX\_FXDelta\_+2% | 5,500,000 | (9,798) | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 07:00:52.806669 |
| 13:00 BST | FX TFX | FXDeltaPlus2 | INTRA\_FICC\_FXTFX\_FXDelta\_+2% | 5,500,000 | (16,104) | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:00:54.697308 |
| 13:00 EDT | FX TFX | FXDeltaPlus2 | INTRA\_FICC\_FXTFX\_FXDelta\_+2% | 5,500,000 | (4,800,693) | 87 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:00:56.362167 |

**CFTC Delta Summary**

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| 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** |
| 11:02 JST | FX FORWARDS | Delta | INTRA\_FICC\_FX FORWARDS\_xCCY Basis Spread: Total Currency +1bp | 1,000,000 | (3,197,837) | 320 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 08:00 BST | FX FORWARDS | Delta | INTRA\_FICC\_FX FORWARDS\_xCCY Basis Spread: Total Currency +1bp | 1,000,000 | (120,469) | 12 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 07:00:59.517202 |
| 13:01 BST | FX FORWARDS | Delta | INTRA\_FICC\_FX FORWARDS\_xCCY Basis Spread: Total Currency +1bp | 1,000,000 | (586,279) | 59 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:01:26.416360 |
| 13:00 EDT | FX FORWARDS | Delta | INTRA\_FICC\_FX FORWARDS\_xCCY Basis Spread: Total Currency +1bp | 1,000,000 | (531,220) | 53 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:00:55.956850 |

**Missing Exposures**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| SnapTime | **Volcker Business Area** | **Volcker Trading Desk** | **Limit Name** | **Limit Code** |
| 16:00 Europe/London | GLOBAL FX AND LCT TRADING | ASIA LCT | INTRA\_FICC\_ASIA LCT\_CNY-2%\_FXDelta | INTRA\_FICC\_135 |
| 16:00 Europe/London | GLOBAL FX AND LCT TRADING | ASIA LCT | INTRA\_FICC\_ASIA LCT\_SGD-2%\_FXDelta | INTRA\_FICC\_136 |
| 16:00 Europe/London | GLOBAL FX AND LCT TRADING | ASIA LCT | INTRA\_FICC\_ASIA LCT\_Total\_FXDelta\_+2% | INTRA\_FICC\_310 |
| 16:00 Europe/London | GLOBAL FX AND LCT TRADING | ASIA LCT | INTRA\_FICC\_ASIA LCT\_Total\_FXDelta\_-2% | INTRA\_FICC\_311 |
| 16:00 Europe/London | GLOBAL FX AND LCT TRADING | ASIA LCT | INTRA\_FICC\_ASIA LCT\_Total\_IRDelta+1bp | INTRA\_FICC\_313 |
| 16:00 Europe/London | GLOBAL FX AND LCT TRADING | ASIA LCT | INTRA\_FICC\_ASIA LCT\_D5TY\_JAKARTA\_Total\_IRDelta+1bp | INTRA\_FICC\_62 |
| 16:00 Europe/London | GLOBAL FX AND LCT TRADING | ASIA LCT | INTRA\_FICC\_ASIA LCT\_D5TY\_JAKARTA\_Total\_FXDelta | INTRA\_FICC\_63 |
| 16:00 Europe/London | GLOBAL FX AND LCT TRADING | ASIA LCT | INTRA\_FICC\_ASIA LCT\_CNY+2%\_FXDelta | INTRA\_FICC\_82 |
| 16:00 Europe/London | GLOBAL FX AND LCT TRADING | ASIA LCT | INTRA\_FICC\_ASIA LCT\_SGD+2%\_FXDelta | INTRA\_FICC\_83 |
| 16:00 Europe/London | GLOBAL FX AND LCT TRADING | ASIA LCT | INTRA\_FICC\_ASIA LCT\_INR\_IRDelta+1bp | INTRA\_FICC\_84 |
| 16:00 Europe/London | GLOBAL FX AND LCT TRADING | ASIA LCT | INTRA\_FICC\_ASIA LCT\_KRW\_IRDelta+1bp | INTRA\_FICC\_85 |
| 14:00 Asia/Tokyo | GLOBAL FX AND LCT TRADING | FX OPTIONS | INTRA\_FICC\_FX OPTIONS\_Total\_FXDelta\_+2% | INTRA\_FICC\_188 |
| 14:00 Asia/Tokyo | GLOBAL FX AND LCT TRADING | FX OPTIONS | INTRA\_FICC\_FX OPTIONS\_Total\_FXDelta\_-2% | INTRA\_FICC\_189 |
| 14:00 Asia/Tokyo | GLOBAL FX AND LCT TRADING | FX OPTIONS | INTRA\_FICC\_FX OPTIONS\_EUR\_FXDelta\_+2% | INTRA\_FICC\_190 |
| 14:00 Asia/Tokyo | GLOBAL FX AND LCT TRADING | FX OPTIONS | INTRA\_FICC\_FX OPTIONS\_EUR\_FXDelta\_-2% | INTRA\_FICC\_191 |
| 14:00 Asia/Tokyo | GLOBAL FX AND LCT TRADING | FX OPTIONS | INTRA\_FICC\_FX OPTIONS\_GBP\_FXDelta\_+2% | INTRA\_FICC\_192 |
| 14:00 Asia/Tokyo | GLOBAL FX AND LCT TRADING | FX OPTIONS | INTRA\_FICC\_FX OPTIONS\_GBP\_FXDelta\_-2% | INTRA\_FICC\_193 |
| 14:00 Asia/Tokyo | GLOBAL FX AND LCT TRADING | FX OPTIONS | INTRA\_FICC\_FX OPTIONS\_JPY\_FXDelta\_+2% | INTRA\_FICC\_194 |
| 14:00 Asia/Tokyo | GLOBAL FX AND LCT TRADING | FX OPTIONS | INTRA\_FICC\_FX OPTIONS\_JPY\_FXDelta\_-2% | INTRA\_FICC\_195 |
| 14:00 Asia/Tokyo | GLOBAL FX AND LCT TRADING | FX OPTIONS | INTRA\_FICC\_FX OPTIONS\_RUB\_FXDelta\_+2% | INTRA\_FICC\_196 |
| 14:00 Asia/Tokyo | GLOBAL FX AND LCT TRADING | FX OPTIONS | INTRA\_FICC\_FX OPTIONS\_RUB\_FXDelta\_-2% | INTRA\_FICC\_197 |
| 14:00 Asia/Tokyo | GLOBAL FX AND LCT TRADING | FX OPTIONS | INTRA\_FICC\_FX OPTIONS\_TRY\_FXDelta\_+2% | INTRA\_FICC\_198 |
| 14:00 Asia/Tokyo | GLOBAL FX AND LCT TRADING | FX OPTIONS | INTRA\_FICC\_FX OPTIONS\_TRY\_FXDelta\_-2% | INTRA\_FICC\_199 |
| 14:00 Asia/Tokyo | GLOBAL FX AND LCT TRADING | FX OPTIONS | INTRA\_FICC\_FX OPTIONS\_ZAR\_FXDelta\_+2% | INTRA\_FICC\_200 |
| 14:00 Asia/Tokyo | GLOBAL FX AND LCT TRADING | FX OPTIONS | INTRA\_FICC\_FX OPTIONS\_ZAR\_FXDelta\_-2% | INTRA\_FICC\_201 |
| 14:00 Asia/Tokyo | GLOBAL FX AND LCT TRADING | FX OPTIONS | INTRA\_FICC\_FX OPTIONS\_BRL\_FXDelta\_+2% | INTRA\_FICC\_202 |
| 14:00 Asia/Tokyo | GLOBAL FX AND LCT TRADING | FX OPTIONS | INTRA\_FICC\_FX OPTIONS\_BRL\_FXDelta\_-2% | INTRA\_FICC\_203 |
| 14:00 Asia/Tokyo | GLOBAL FX AND LCT TRADING | FX OPTIONS | INTRA\_FICC\_FX OPTIONS\_MXN\_FXDelta\_+2% | INTRA\_FICC\_204 |
| 14:00 Asia/Tokyo | GLOBAL FX AND LCT TRADING | FX OPTIONS | INTRA\_FICC\_FX OPTIONS\_MXN\_FXDelta\_-2% | INTRA\_FICC\_205 |
| 08:00 Europe/London | GLOBAL FX AND LCT TRADING | FX OPTIONS | INTRA\_FICC\_FX OPTIONS\_Total\_FXDelta\_+2% | INTRA\_FICC\_188 |
| 08:00 Europe/London | GLOBAL FX AND LCT TRADING | FX OPTIONS | INTRA\_FICC\_FX OPTIONS\_Total\_FXDelta\_-2% | INTRA\_FICC\_189 |
| 08:00 Europe/London | GLOBAL FX AND LCT TRADING | FX OPTIONS | INTRA\_FICC\_FX OPTIONS\_EUR\_FXDelta\_+2% | INTRA\_FICC\_190 |
| 08:00 Europe/London | GLOBAL FX AND LCT TRADING | FX OPTIONS | INTRA\_FICC\_FX OPTIONS\_EUR\_FXDelta\_-2% | INTRA\_FICC\_191 |
| 08:00 Europe/London | GLOBAL FX AND LCT TRADING | FX OPTIONS | INTRA\_FICC\_FX OPTIONS\_GBP\_FXDelta\_+2% | INTRA\_FICC\_192 |
| 08:00 Europe/London | GLOBAL FX AND LCT TRADING | FX OPTIONS | INTRA\_FICC\_FX OPTIONS\_GBP\_FXDelta\_-2% | INTRA\_FICC\_193 |
| 08:00 Europe/London | GLOBAL FX AND LCT TRADING | FX OPTIONS | INTRA\_FICC\_FX OPTIONS\_JPY\_FXDelta\_+2% | INTRA\_FICC\_194 |
| 08:00 Europe/London | GLOBAL FX AND LCT TRADING | FX OPTIONS | INTRA\_FICC\_FX OPTIONS\_JPY\_FXDelta\_-2% | INTRA\_FICC\_195 |
| 08:00 Europe/London | GLOBAL FX AND LCT TRADING | FX OPTIONS | INTRA\_FICC\_FX OPTIONS\_RUB\_FXDelta\_+2% | INTRA\_FICC\_196 |
| 08:00 Europe/London | GLOBAL FX AND LCT TRADING | FX OPTIONS | INTRA\_FICC\_FX OPTIONS\_RUB\_FXDelta\_-2% | INTRA\_FICC\_197 |
| 08:00 Europe/London | GLOBAL FX AND LCT TRADING | FX OPTIONS | INTRA\_FICC\_FX OPTIONS\_TRY\_FXDelta\_+2% | INTRA\_FICC\_198 |
| 08:00 Europe/London | GLOBAL FX AND LCT TRADING | FX OPTIONS | INTRA\_FICC\_FX OPTIONS\_TRY\_FXDelta\_-2% | INTRA\_FICC\_199 |
| 08:00 Europe/London | GLOBAL FX AND LCT TRADING | FX OPTIONS | INTRA\_FICC\_FX OPTIONS\_ZAR\_FXDelta\_+2% | INTRA\_FICC\_200 |
| 08:00 Europe/London | GLOBAL FX AND LCT TRADING | FX OPTIONS | INTRA\_FICC\_FX OPTIONS\_ZAR\_FXDelta\_-2% | INTRA\_FICC\_201 |
| 08:00 Europe/London | GLOBAL FX AND LCT TRADING | FX OPTIONS | INTRA\_FICC\_FX OPTIONS\_BRL\_FXDelta\_+2% | INTRA\_FICC\_202 |
| 08:00 Europe/London | GLOBAL FX AND LCT TRADING | FX OPTIONS | INTRA\_FICC\_FX OPTIONS\_BRL\_FXDelta\_-2% | INTRA\_FICC\_203 |
| 08:00 Europe/London | GLOBAL FX AND LCT TRADING | FX OPTIONS | INTRA\_FICC\_FX OPTIONS\_MXN\_FXDelta\_+2% | INTRA\_FICC\_204 |
| 08:00 Europe/London | GLOBAL FX AND LCT TRADING | FX OPTIONS | INTRA\_FICC\_FX OPTIONS\_MXN\_FXDelta\_-2% | INTRA\_FICC\_205 |

(UAT) EOD CFTC Report for GLOBAL RATES (2025-06-25) – APAC

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

**Sent:**Monday, July 21, 2025 6:20 PM

**To:**Hameed, Abdul; DG Quartz FICC Risk Horizontal; Aravapalli, V Krishna - Hkg; O'Brien, Mike - T&O JPN-BofASJ; Chidambaram, Murugavel; Vena, Caroline; Shah, Sidharth

**Cc:**DG Remote Risk Core IND

**Subject:**(UAT) EOD CFTC Report for GLOBAL RATES (2025-06-25) - APAC

**EOD CFTC Details for 2025-06-25**

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

**GLOBAL NON-LINEAR-APAC STRUCTURED RATES -**[**Click Here**](mailto:dg.quartz_ficc_risk_horizontal@bofa.com?subject=Supervisor%20Acknowledgement%20for%20CFTC%20EOD%20Summary%20Report%20GLOBAL%20NON-LINEAR-APAC%20STRUCTURED%20RATES(2025-06-25)-%20Unacknowledged%20breaches%20&body=As%20a%20desk%20head/Supervisor%20of%20GLOBAL%20NON-LINEAR-APAC%20STRUCTURED%20RATES%20I%20have%20reviewed%20and%20acknowledging%20the%20EOD%20summary%20report%20for%202025-06-25%20and%20I%20am%20aware%20of%20the%20unacknowledged%20breaches%20shown%20in%20the%20report.%20&cc=)

**CFTC Breaches Summary**

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| 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** |
| 11:21 JST | GLOBAL NON-LINEAR-APAC STRUCTURED RATES | IR01 | INTRA - GLOBAL RATES - APAC NON-LINEAR - IR Delta - P1 | 900,000 | (2,289,720) | 254 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 11:21 JST | GLOBAL NON-LINEAR-APAC STRUCTURED RATES | IR01 | INTRA - MLI - GLOBAL RATES - APAC NON-LINEAR - IR Delta - P1 | 900,000 | (2,351,280) | 261 | Y | N |  | Breach has not been reviewed | No Approver |  |  |

**CFTC IR01 Summary**

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| 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** |
| 11:21 JST | GLOBAL NON-LINEAR-APAC STRUCTURED RATES | IR01 | INTRA - BANA - GLOBAL RATES - APAC NON-LINEAR - IR Delta - P1 | 900,000 | (69,430) | 8 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 02:21:21.485267 |
| 11:21 JST | GLOBAL NON-LINEAR-APAC STRUCTURED RATES | IR01 | INTRA - GLOBAL RATES - APAC NON-LINEAR - IR Delta - P1 | 900,000 | (2,289,720) | 254 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 11:21 JST | GLOBAL NON-LINEAR-APAC STRUCTURED RATES | IR01 | INTRA - MLI - GLOBAL RATES - APAC NON-LINEAR - IR Delta - P1 | 900,000 | (2,351,280) | 261 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 13:20 JST | GLOBAL NON-LINEAR-APAC STRUCTURED RATES | IR01 | INTRA - BANA - GLOBAL RATES - APAC NON-LINEAR - IR Delta - P1 | 900,000 | (81,039) | 9 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 04:20:50.911653 |
| 13:20 JST | GLOBAL NON-LINEAR-APAC STRUCTURED RATES | IR01 | INTRA - GLOBAL RATES - APAC NON-LINEAR - IR Delta - P1 | 900,000 | 341,990 | 38 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 04:20:50.911653 |
| 13:20 JST | GLOBAL NON-LINEAR-APAC STRUCTURED RATES | IR01 | INTRA - MLI - GLOBAL RATES - APAC NON-LINEAR - IR Delta - P1 | 900,000 | 299,017 | 33 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 04:20:50.911653 |
| 15:20 JST | GLOBAL NON-LINEAR-APAC STRUCTURED RATES | IR01 | INTRA - BANA - GLOBAL RATES - APAC NON-LINEAR - IR Delta - P1 | 900,000 | 2,754 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 06:20:45.660702 |
| 15:20 JST | GLOBAL NON-LINEAR-APAC STRUCTURED RATES | IR01 | INTRA - GLOBAL RATES - APAC NON-LINEAR - IR Delta - P1 | 900,000 | 385,454 | 43 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 06:20:45.660702 |
| 15:20 JST | GLOBAL NON-LINEAR-APAC STRUCTURED RATES | IR01 | INTRA - MLI - GLOBAL RATES - APAC NON-LINEAR - IR Delta - P1 | 900,000 | 239,661 | 27 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 06:20:45.660702 |
| 19:53 JST | GLOBAL NON-LINEAR-APAC STRUCTURED RATES | IR01 | INTRA - BANA - GLOBAL RATES - APAC NON-LINEAR - IR Delta - P1 | 900,000 | 27,686 | 3 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 10:53:14.701472 |
| 19:53 JST | GLOBAL NON-LINEAR-APAC STRUCTURED RATES | IR01 | INTRA - GLOBAL RATES - APAC NON-LINEAR - IR Delta - P1 | 900,000 | 330,708 | 37 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 10:53:14.701472 |
| 19:53 JST | GLOBAL NON-LINEAR-APAC STRUCTURED RATES | IR01 | INTRA - MLI - GLOBAL RATES - APAC NON-LINEAR - IR Delta - P1 | 900,000 | 160,110 | 18 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 10:53:14.701472 |

**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** |
| 11:21 JST | GLOBAL NON-LINEAR-APAC STRUCTURED RATES | Vega | INTRA - BANA - GLOBAL RATES - APAC NON-LINEAR - IR Vega - P1% rel. | 1,200,000 | 85,761 | 7 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 02:21:21.485267 |
| 11:21 JST | GLOBAL NON-LINEAR-APAC STRUCTURED RATES | Vega | INTRA - GLOBAL RATES - APAC NON-LINEAR - IR Vega - P1% rel. | 1,200,000 | 29,116 | 2 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 02:21:21.485267 |
| 11:21 JST | GLOBAL NON-LINEAR-APAC STRUCTURED RATES | Vega | INTRA - GLOBAL RATES - APAC NON-LINEAR RATES - IR Vega - P10% rel. - JPY | 450,000 | 1,296 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 02:21:21.485267 |
| 11:21 JST | GLOBAL NON-LINEAR-APAC STRUCTURED RATES | Vega | INTRA - MLI - GLOBAL RATES - APAC NON-LINEAR - IR Vega - P1% rel. | 1,200,000 | (109,025) | 9 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 02:21:21.485267 |
| 13:20 JST | GLOBAL NON-LINEAR-APAC STRUCTURED RATES | Vega | INTRA - BANA - GLOBAL RATES - APAC NON-LINEAR - IR Vega - P1% rel. | 1,200,000 | 61,324 | 5 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 04:20:50.911653 |
| 13:20 JST | GLOBAL NON-LINEAR-APAC STRUCTURED RATES | Vega | INTRA - GLOBAL RATES - APAC NON-LINEAR - IR Vega - P1% rel. | 1,200,000 | 353,427 | 29 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 04:20:50.911653 |
| 13:20 JST | GLOBAL NON-LINEAR-APAC STRUCTURED RATES | Vega | INTRA - GLOBAL RATES - APAC NON-LINEAR RATES - IR Vega - P10% rel. - JPY | 450,000 | 157,974 | 35 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 04:20:50.911653 |
| 13:20 JST | GLOBAL NON-LINEAR-APAC STRUCTURED RATES | Vega | INTRA - MLI - GLOBAL RATES - APAC NON-LINEAR - IR Vega - P1% rel. | 1,200,000 | 238,006 | 20 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 04:20:50.911653 |
| 15:20 JST | GLOBAL NON-LINEAR-APAC STRUCTURED RATES | Vega | INTRA - BANA - GLOBAL RATES - APAC NON-LINEAR - IR Vega - P1% rel. | 1,200,000 | (107,365) | 9 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 06:20:45.660702 |
| 15:20 JST | GLOBAL NON-LINEAR-APAC STRUCTURED RATES | Vega | INTRA - GLOBAL RATES - APAC NON-LINEAR - IR Vega - P1% rel. | 1,200,000 | 152,962 | 13 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 06:20:45.660702 |
| 15:20 JST | GLOBAL NON-LINEAR-APAC STRUCTURED RATES | Vega | INTRA - GLOBAL RATES - APAC NON-LINEAR RATES - IR Vega - P10% rel. - JPY | 450,000 | 102,280 | 23 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 06:20:45.660702 |
| 15:20 JST | GLOBAL NON-LINEAR-APAC STRUCTURED RATES | Vega | INTRA - MLI - GLOBAL RATES - APAC NON-LINEAR - IR Vega - P1% rel. | 1,200,000 | 235,180 | 20 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 06:20:45.660702 |
| 19:53 JST | GLOBAL NON-LINEAR-APAC STRUCTURED RATES | Vega | INTRA - BANA - GLOBAL RATES - APAC NON-LINEAR - IR Vega - P1% rel. | 1,200,000 | 23,671 | 2 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 10:53:14.701472 |
| 19:53 JST | GLOBAL NON-LINEAR-APAC STRUCTURED RATES | Vega | INTRA - GLOBAL RATES - APAC NON-LINEAR - IR Vega - P1% rel. | 1,200,000 | 152,409 | 13 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 10:53:14.701472 |
| 19:53 JST | GLOBAL NON-LINEAR-APAC STRUCTURED RATES | Vega | INTRA - GLOBAL RATES - APAC NON-LINEAR RATES - IR Vega - P10% rel. - JPY | 450,000 | 102,107 | 23 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 10:53:14.701472 |
| 19:53 JST | GLOBAL NON-LINEAR-APAC STRUCTURED RATES | Vega | INTRA - MLI - GLOBAL RATES - APAC NON-LINEAR - IR Vega - P1% rel. | 1,200,000 | 103,619 | 9 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 10:53:14.701472 |

(UAT) EOD CFTC Report for GLOBAL RATES (2025-06-25) – EMEA

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

**Sent:**Monday, July 21, 2025 6:20 PM

**To:**DG Quartz FICC Risk Horizontal; Rajendran, Aishvarya; Shah, Sidharth; Sun, Lu 1

**Cc:**DG Remote Risk Core IND

**Subject:**(UAT) EOD CFTC Report for GLOBAL RATES (2025-06-25) - EMEA

**EOD CFTC Details for 2025-06-25**

**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** |
| 09:01 BST | EMEA LINEAR RATES | IR01 | INTRA - BANA - GLOBAL RATES - EMEA LINEAR - IR Delta - P1 | 1,500,000 | 89,225 | 6 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 08:01:44.274269 |
| 09:01 BST | EMEA LINEAR RATES | IR01 | INTRA - GLOBAL RATES - EMEA LINEAR - EUR - IR Delta - P1 | 1,500,000 | (906,646) | 60 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 08:01:44.274269 |
| 09:01 BST | EMEA LINEAR RATES | IR01 | INTRA - GLOBAL RATES - EMEA LINEAR - GBP - IR Delta - P1 | 1,250,000 | 39,460 | 3 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 08:01:44.274269 |
| 09:01 BST | EMEA LINEAR RATES | IR01 | INTRA - GLOBAL RATES - EMEA LINEAR - IR Delta - P1 | 2,000,000 | (954,980) | 48 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 08:01:44.274269 |
| 09:01 BST | EMEA LINEAR RATES | IR01 | INTRA - MLI - GLOBAL RATES - EMEA LINEAR - IR Delta - P1 | 1,500,000 | (370,254) | 25 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 08:01:44.274269 |
| 10:00 BST | EMEA LINEAR RATES | IR01 | INTRA - BANA - GLOBAL RATES - EMEA LINEAR - IR Delta - P1 | 1,500,000 | 88,874 | 6 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 09:00:58.131257 |
| 10:00 BST | EMEA LINEAR RATES | IR01 | INTRA - GLOBAL RATES - EMEA LINEAR - EUR - IR Delta - P1 | 1,500,000 | (925,415) | 62 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 09:00:58.131257 |
| 10:00 BST | EMEA LINEAR RATES | IR01 | INTRA - GLOBAL RATES - EMEA LINEAR - GBP - IR Delta - P1 | 1,250,000 | 76,074 | 6 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 09:00:58.131257 |
| 10:00 BST | EMEA LINEAR RATES | IR01 | INTRA - GLOBAL RATES - EMEA LINEAR - IR Delta - P1 | 2,000,000 | (943,209) | 47 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 09:00:58.131257 |
| 10:00 BST | EMEA LINEAR RATES | IR01 | INTRA - MLI - GLOBAL RATES - EMEA LINEAR - IR Delta - P1 | 1,500,000 | (413,350) | 28 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 09:00:58.131257 |
| 11:00 BST | EMEA LINEAR RATES | IR01 | INTRA - BANA - GLOBAL RATES - EMEA LINEAR - IR Delta - P1 | 1,500,000 | 89,960 | 6 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 10:01:02.522138 |
| 11:00 BST | EMEA LINEAR RATES | IR01 | INTRA - GLOBAL RATES - EMEA LINEAR - EUR - IR Delta - P1 | 1,500,000 | (955,835) | 64 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 10:01:02.522138 |
| 11:00 BST | EMEA LINEAR RATES | IR01 | INTRA - GLOBAL RATES - EMEA LINEAR - GBP - IR Delta - P1 | 1,250,000 | (5,640) | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 10:01:02.522138 |
| 11:00 BST | EMEA LINEAR RATES | IR01 | INTRA - GLOBAL RATES - EMEA LINEAR - IR Delta - P1 | 2,000,000 | (1,027,922) | 51 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 10:01:02.522138 |
| 11:00 BST | EMEA LINEAR RATES | IR01 | INTRA - MLI - GLOBAL RATES - EMEA LINEAR - IR Delta - P1 | 1,500,000 | (441,539) | 29 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 10:01:02.522138 |
| 12:00 BST | EMEA LINEAR RATES | IR01 | INTRA - BANA - GLOBAL RATES - EMEA LINEAR - IR Delta - P1 | 1,500,000 | 96,213 | 6 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 11:00:46.786954 |
| 12:00 BST | EMEA LINEAR RATES | IR01 | INTRA - GLOBAL RATES - EMEA LINEAR - EUR - IR Delta - P1 | 1,500,000 | (1,005,152) | 67 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 11:00:46.786954 |
| 12:00 BST | EMEA LINEAR RATES | IR01 | INTRA - GLOBAL RATES - EMEA LINEAR - GBP - IR Delta - P1 | 1,250,000 | 4,673 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 11:00:46.786954 |
| 12:00 BST | EMEA LINEAR RATES | IR01 | INTRA - GLOBAL RATES - EMEA LINEAR - IR Delta - P1 | 2,000,000 | (1,048,891) | 52 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 11:00:46.786954 |
| 12:00 BST | EMEA LINEAR RATES | IR01 | INTRA - MLI - GLOBAL RATES - EMEA LINEAR - IR Delta - P1 | 1,500,000 | (423,627) | 28 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 11:00:46.786954 |
| 13:00 BST | EMEA LINEAR RATES | IR01 | INTRA - BANA - GLOBAL RATES - EMEA LINEAR - IR Delta - P1 | 1,500,000 | 96,553 | 6 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:00:58.042346 |
| 13:00 BST | EMEA LINEAR RATES | IR01 | INTRA - GLOBAL RATES - EMEA LINEAR - EUR - IR Delta - P1 | 1,500,000 | (952,304) | 63 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:00:58.042346 |
| 13:00 BST | EMEA LINEAR RATES | IR01 | INTRA - GLOBAL RATES - EMEA LINEAR - GBP - IR Delta - P1 | 1,250,000 | 21,811 | 2 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:00:58.042346 |
| 13:00 BST | EMEA LINEAR RATES | IR01 | INTRA - GLOBAL RATES - EMEA LINEAR - IR Delta - P1 | 2,000,000 | (984,669) | 49 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:00:58.042346 |
| 13:00 BST | EMEA LINEAR RATES | IR01 | INTRA - MLI - GLOBAL RATES - EMEA LINEAR - IR Delta - P1 | 1,500,000 | (401,712) | 27 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:00:58.042346 |
| 14:01 BST | EMEA LINEAR RATES | IR01 | INTRA - BANA - GLOBAL RATES - EMEA LINEAR - IR Delta - P1 | 1,500,000 | 96,443 | 6 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 13:01:19.390289 |
| 14:01 BST | EMEA LINEAR RATES | IR01 | INTRA - GLOBAL RATES - EMEA LINEAR - EUR - IR Delta - P1 | 1,500,000 | (1,020,007) | 68 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 13:01:19.390289 |
| 14:01 BST | EMEA LINEAR RATES | IR01 | INTRA - GLOBAL RATES - EMEA LINEAR - GBP - IR Delta - P1 | 1,250,000 | 120,288 | 10 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 13:01:19.390289 |
| 14:01 BST | EMEA LINEAR RATES | IR01 | INTRA - GLOBAL RATES - EMEA LINEAR - IR Delta - P1 | 2,000,000 | (956,366) | 48 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 13:01:19.390289 |
| 14:01 BST | EMEA LINEAR RATES | IR01 | INTRA - MLI - GLOBAL RATES - EMEA LINEAR - IR Delta - P1 | 1,500,000 | (368,988) | 25 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 13:01:19.390289 |
| 15:01 BST | EMEA LINEAR RATES | IR01 | INTRA - BANA - GLOBAL RATES - EMEA LINEAR - IR Delta - P1 | 1,500,000 | 96,019 | 6 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 14:01:33.271029 |
| 15:01 BST | EMEA LINEAR RATES | IR01 | INTRA - GLOBAL RATES - EMEA LINEAR - EUR - IR Delta - P1 | 1,500,000 | (1,083,626) | 72 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 14:01:33.271029 |
| 15:01 BST | EMEA LINEAR RATES | IR01 | INTRA - GLOBAL RATES - EMEA LINEAR - GBP - IR Delta - P1 | 1,250,000 | 71,751 | 6 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 14:01:33.271029 |
| 15:01 BST | EMEA LINEAR RATES | IR01 | INTRA - GLOBAL RATES - EMEA LINEAR - IR Delta - P1 | 2,000,000 | (1,074,833) | 54 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 14:01:33.271029 |
| 15:01 BST | EMEA LINEAR RATES | IR01 | INTRA - MLI - GLOBAL RATES - EMEA LINEAR - IR Delta - P1 | 1,500,000 | (446,438) | 30 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 14:01:33.271029 |
| 16:01 BST | EMEA LINEAR RATES | IR01 | INTRA - BANA - GLOBAL RATES - EMEA LINEAR - IR Delta - P1 | 1,500,000 | 96,490 | 6 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 15:01:22.435157 |
| 16:01 BST | EMEA LINEAR RATES | IR01 | INTRA - GLOBAL RATES - EMEA LINEAR - EUR - IR Delta - P1 | 1,500,000 | (1,174,339) | 78 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 15:01:22.435157 |
| 16:01 BST | EMEA LINEAR RATES | IR01 | INTRA - GLOBAL RATES - EMEA LINEAR - GBP - IR Delta - P1 | 1,250,000 | 121,830 | 10 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 15:01:22.435157 |
| 16:01 BST | EMEA LINEAR RATES | IR01 | INTRA - GLOBAL RATES - EMEA LINEAR - IR Delta - P1 | 2,000,000 | (1,121,589) | 56 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 15:01:22.435157 |
| 16:01 BST | EMEA LINEAR RATES | IR01 | INTRA - MLI - GLOBAL RATES - EMEA LINEAR - IR Delta - P1 | 1,500,000 | (621,807) | 41 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 15:01:22.435157 |

**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** |
| 09:01 BST | EMEA LINEAR RATES | Vega | INTRA - BANA - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel. | 200,000 | (21,018) | 11 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 08:01:44.274269 |
| 09:01 BST | EMEA LINEAR RATES | Vega | INTRA - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel. | 200,000 | (27,092) | 14 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 08:01:44.274269 |
| 09:01 BST | EMEA LINEAR RATES | Vega | INTRA - MLI - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel. | 200,000 | (1,225) | 1 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 08:01:44.274269 |
| 10:00 BST | EMEA LINEAR RATES | Vega | INTRA - BANA - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel. | 200,000 | (20,980) | 10 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 09:00:58.131257 |
| 10:00 BST | EMEA LINEAR RATES | Vega | INTRA - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel. | 200,000 | (27,040) | 14 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 09:00:58.131257 |
| 10:00 BST | EMEA LINEAR RATES | Vega | INTRA - MLI - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel. | 200,000 | (1,214) | 1 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 09:00:58.131257 |
| 11:00 BST | EMEA LINEAR RATES | Vega | INTRA - BANA - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel. | 200,000 | (20,983) | 10 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 10:01:02.522138 |
| 11:00 BST | EMEA LINEAR RATES | Vega | INTRA - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel. | 200,000 | (26,915) | 13 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 10:01:02.522138 |
| 11:00 BST | EMEA LINEAR RATES | Vega | INTRA - MLI - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel. | 200,000 | (1,082) | 1 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 10:01:02.522138 |
| 12:00 BST | EMEA LINEAR RATES | Vega | INTRA - BANA - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel. | 200,000 | (20,952) | 10 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 11:00:46.786954 |
| 12:00 BST | EMEA LINEAR RATES | Vega | INTRA - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel. | 200,000 | (26,867) | 13 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 11:00:46.786954 |
| 12:00 BST | EMEA LINEAR RATES | Vega | INTRA - MLI - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel. | 200,000 | (1,075) | 1 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 11:00:46.786954 |
| 13:00 BST | EMEA LINEAR RATES | Vega | INTRA - BANA - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel. | 200,000 | (20,957) | 10 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:00:58.042346 |
| 13:00 BST | EMEA LINEAR RATES | Vega | INTRA - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel. | 200,000 | (27,014) | 14 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:00:58.042346 |
| 13:00 BST | EMEA LINEAR RATES | Vega | INTRA - MLI - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel. | 200,000 | (1,218) | 1 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:00:58.042346 |
| 14:01 BST | EMEA LINEAR RATES | Vega | INTRA - BANA - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel. | 200,000 | (20,910) | 10 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 13:01:19.390289 |
| 14:01 BST | EMEA LINEAR RATES | Vega | INTRA - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel. | 200,000 | (26,951) | 13 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 13:01:19.390289 |
| 14:01 BST | EMEA LINEAR RATES | Vega | INTRA - MLI - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel. | 200,000 | (1,182) | 1 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 13:01:19.390289 |
| 15:01 BST | EMEA LINEAR RATES | Vega | INTRA - BANA - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel. | 200,000 | (20,910) | 10 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 14:01:33.271029 |
| 15:01 BST | EMEA LINEAR RATES | Vega | INTRA - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel. | 200,000 | (26,992) | 13 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 14:01:33.271029 |
| 15:01 BST | EMEA LINEAR RATES | Vega | INTRA - MLI - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel. | 200,000 | (1,122) | 1 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 14:01:33.271029 |
| 16:01 BST | EMEA LINEAR RATES | Vega | INTRA - BANA - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel. | 200,000 | (20,897) | 10 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 15:01:22.435157 |
| 16:01 BST | EMEA LINEAR RATES | Vega | INTRA - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel. | 200,000 | (26,823) | 13 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 15:01:22.435157 |
| 16:01 BST | EMEA LINEAR RATES | Vega | INTRA - MLI - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel. | 200,000 | (841) | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 15:01:22.435157 |

(UAT) EOD CFTC Report for GLOBAL RATES (2025-06-25) – GLOBAL

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

**Sent:**Monday, July 21, 2025 6:20 PM

**To:**Paterson, Victoria; Oldham, Robert; DG Quartz FICC Risk Horizontal; Shah, Sidharth; Codet, Frederic

**Cc:**DG Remote Risk Core IND

**Subject:**(UAT) EOD CFTC Report for GLOBAL RATES (2025-06-25) - GLOBAL

**EOD CFTC Details for 2025-06-25**

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

**APAC LINEAR RATES -**[**Click Here**](mailto:dg.quartz_ficc_risk_horizontal@bofa.com?subject=Supervisor%20Acknowledgement%20for%20CFTC%20EOD%20Summary%20Report%20APAC%20LINEAR%20RATES(2025-06-25)-%20Unacknowledged%20breaches%20&body=As%20a%20desk%20head/Supervisor%20of%20APAC%20LINEAR%20RATES%20I%20have%20reviewed%20and%20acknowledging%20the%20EOD%20summary%20report%20for%202025-06-25%20and%20I%20am%20aware%20of%20the%20unacknowledged%20breaches%20shown%20in%20the%20report.%20&cc=)

**CFTC Breaches Summary**

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| 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** |
| 19:14 JST | APAC LINEAR RATES | Sov Spread Delta | INTRA - GLOBAL RATES - APAC LINEAR RATES - JPY- Sov Spread Delta | 3 | 669,442 | 22,314,748 | Y | N |  | Breach has not been reviewed | No Approver |  |  |

**CFTC IR01 Summary**

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| 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** |
| 09:00 JST | APAC LINEAR RATES | IR01 | INTRA - BANA - GLOBAL RATES - APAC LINEAR - IR Delta - P1 | 2,000,000 | 295,881 | 15 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 00:01:03.605075 |
| 09:00 JST | APAC LINEAR RATES | IR01 | INTRA - GLOBAL RATES - APAC LINEAR - IR Delta - P1 | 2,000,000 | 891,937 | 45 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 00:01:03.605075 |
| 09:00 JST | APAC LINEAR RATES | IR01 | INTRA - GLOBAL RATES - APAC LINEAR - JPY - IR Delta - P1 | 1,500,000 | 850,808 | 57 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 00:01:03.605075 |
| 09:00 JST | APAC LINEAR RATES | IR01 | INTRA - MLI - GLOBAL RATES - APAC LINEAR - IR Delta - P1 | 2,000,000 | 168,656 | 8 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 00:01:03.605075 |
| 11:02 JST | APAC LINEAR RATES | IR01 | INTRA - BANA - GLOBAL RATES - APAC LINEAR - IR Delta - P1 | 2,000,000 | 275,936 | 14 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 02:02:17.515750 |
| 11:02 JST | APAC LINEAR RATES | IR01 | INTRA - GLOBAL RATES - APAC LINEAR - IR Delta - P1 | 2,000,000 | 962,394 | 48 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 02:02:17.515750 |
| 11:02 JST | APAC LINEAR RATES | IR01 | INTRA - GLOBAL RATES - APAC LINEAR - JPY - IR Delta - P1 | 1,500,000 | 912,663 | 61 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 02:02:17.515750 |
| 11:02 JST | APAC LINEAR RATES | IR01 | INTRA - MLI - GLOBAL RATES - APAC LINEAR - IR Delta - P1 | 2,000,000 | 258,016 | 13 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 02:02:17.515750 |
| 12:01 JST | APAC LINEAR RATES | IR01 | INTRA - BANA - GLOBAL RATES - APAC LINEAR - IR Delta - P1 | 2,000,000 | 276,111 | 14 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 03:01:37.637745 |
| 12:01 JST | APAC LINEAR RATES | IR01 | INTRA - GLOBAL RATES - APAC LINEAR - IR Delta - P1 | 2,000,000 | 929,387 | 46 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 03:01:37.637745 |
| 12:01 JST | APAC LINEAR RATES | IR01 | INTRA - GLOBAL RATES - APAC LINEAR - JPY - IR Delta - P1 | 1,500,000 | 879,288 | 59 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 03:01:37.637745 |
| 12:01 JST | APAC LINEAR RATES | IR01 | INTRA - MLI - GLOBAL RATES - APAC LINEAR - IR Delta - P1 | 2,000,000 | 257,544 | 13 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 03:01:37.637745 |
| 13:02 JST | APAC LINEAR RATES | IR01 | INTRA - BANA - GLOBAL RATES - APAC LINEAR - IR Delta - P1 | 2,000,000 | 259,412 | 13 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 04:02:15.454163 |
| 13:02 JST | APAC LINEAR RATES | IR01 | INTRA - GLOBAL RATES - APAC LINEAR - IR Delta - P1 | 2,000,000 | 1,068,579 | 53 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 04:02:15.454163 |
| 13:02 JST | APAC LINEAR RATES | IR01 | INTRA - GLOBAL RATES - APAC LINEAR - JPY - IR Delta - P1 | 1,500,000 | 1,018,464 | 68 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 04:02:15.454163 |
| 13:02 JST | APAC LINEAR RATES | IR01 | INTRA - MLI - GLOBAL RATES - APAC LINEAR - IR Delta - P1 | 2,000,000 | 356,460 | 18 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 04:02:15.454163 |
| 14:02 JST | APAC LINEAR RATES | IR01 | INTRA - BANA - GLOBAL RATES - APAC LINEAR - IR Delta - P1 | 2,000,000 | 255,980 | 13 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 05:02:11.042448 |
| 14:02 JST | APAC LINEAR RATES | IR01 | INTRA - GLOBAL RATES - APAC LINEAR - IR Delta - P1 | 2,000,000 | 1,051,148 | 53 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 05:02:11.042448 |
| 14:02 JST | APAC LINEAR RATES | IR01 | INTRA - GLOBAL RATES - APAC LINEAR - JPY - IR Delta - P1 | 1,500,000 | 999,243 | 67 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 05:02:11.042448 |
| 14:02 JST | APAC LINEAR RATES | IR01 | INTRA - MLI - GLOBAL RATES - APAC LINEAR - IR Delta - P1 | 2,000,000 | 345,924 | 17 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 05:02:11.042448 |
| 15:01 JST | APAC LINEAR RATES | IR01 | INTRA - GLOBAL RATES - APAC LINEAR - IR Delta - P1 | 2,000,000 | 395,526 | 20 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 06:01:43.315558 |
| 15:01 JST | APAC LINEAR RATES | IR01 | INTRA - GLOBAL RATES - APAC LINEAR - JPY - IR Delta - P1 | 1,500,000 | 395,526 | 26 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 06:01:43.315558 |
| 15:01 JST | APAC LINEAR RATES | IR01 | INTRA - MLI - GLOBAL RATES - APAC LINEAR - IR Delta - P1 | 2,000,000 | 395,526 | 20 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 06:01:43.315558 |
| 16:01 JST | APAC LINEAR RATES | IR01 | INTRA - BANA - GLOBAL RATES - APAC LINEAR - IR Delta - P1 | 2,000,000 | 226,220 | 11 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 07:01:24.785412 |
| 16:01 JST | APAC LINEAR RATES | IR01 | INTRA - GLOBAL RATES - APAC LINEAR - IR Delta - P1 | 2,000,000 | 985,696 | 49 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 07:01:24.785412 |
| 16:01 JST | APAC LINEAR RATES | IR01 | INTRA - GLOBAL RATES - APAC LINEAR - JPY - IR Delta - P1 | 1,500,000 | 926,213 | 62 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 07:01:24.785412 |
| 16:01 JST | APAC LINEAR RATES | IR01 | INTRA - MLI - GLOBAL RATES - APAC LINEAR - IR Delta - P1 | 2,000,000 | 340,690 | 17 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 07:01:24.785412 |
| 19:14 JST | APAC LINEAR RATES | IR01 | INTRA - BANA - GLOBAL RATES - APAC LINEAR - IR Delta - P1 | 2,000,000 | 220,042 | 11 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 10:14:22.920131 |
| 19:14 JST | APAC LINEAR RATES | IR01 | INTRA - GLOBAL RATES - APAC LINEAR - IR Delta - P1 | 2,000,000 | 985,774 | 49 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 10:14:22.920131 |
| 19:14 JST | APAC LINEAR RATES | IR01 | INTRA - GLOBAL RATES - APAC LINEAR - JPY - IR Delta - P1 | 1,500,000 | 904,362 | 60 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 10:14:22.920131 |
| 19:14 JST | APAC LINEAR RATES | IR01 | INTRA - MLI - GLOBAL RATES - APAC LINEAR - IR Delta - P1 | 2,000,000 | 387,578 | 19 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 10:14:22.920131 |

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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** |
| 11:20 BST | GLOBAL NON-LINEAR-EMEA STRUCTURED RATES | IR01 | INTRA - BANA - GLOBAL RATES - EMEA NON-LINEAR - IR Delta - P1 | 700,000 | 150,229 | 21 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 10:20:39.931744 |
| 11:20 BST | GLOBAL NON-LINEAR-EMEA STRUCTURED RATES | IR01 | INTRA - GLOBAL RATES - EMEA NON-LINEAR - IR Delta - P1 | 1,000,000 | (49,719) | 5 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 10:20:39.931744 |
| 11:20 BST | GLOBAL NON-LINEAR-EMEA STRUCTURED RATES | IR01 | INTRA - MLI - GLOBAL RATES - EMEA NON-LINEAR - IR Delta - P1 | 1,000,000 | (138,579) | 14 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 10:20:39.931744 |
| 13:20 BST | GLOBAL NON-LINEAR-EMEA STRUCTURED RATES | IR01 | INTRA - BANA - GLOBAL RATES - EMEA NON-LINEAR - IR Delta - P1 | 700,000 | 157,952 | 23 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:20:39.244426 |
| 13:20 BST | GLOBAL NON-LINEAR-EMEA STRUCTURED RATES | IR01 | INTRA - GLOBAL RATES - EMEA NON-LINEAR - IR Delta - P1 | 1,000,000 | (73,963) | 7 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:20:39.244426 |
| 13:20 BST | GLOBAL NON-LINEAR-EMEA STRUCTURED RATES | IR01 | INTRA - MLI - GLOBAL RATES - EMEA NON-LINEAR - IR Delta - P1 | 1,000,000 | (185,448) | 19 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:20:39.244426 |
| 15:20 BST | GLOBAL NON-LINEAR-EMEA STRUCTURED RATES | IR01 | INTRA - BANA - GLOBAL RATES - EMEA NON-LINEAR - IR Delta - P1 | 700,000 | 179,384 | 26 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 14:20:46.961263 |
| 15:20 BST | GLOBAL NON-LINEAR-EMEA STRUCTURED RATES | IR01 | INTRA - GLOBAL RATES - EMEA NON-LINEAR - IR Delta - P1 | 1,000,000 | (84,252) | 8 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 14:20:46.961263 |
| 15:20 BST | GLOBAL NON-LINEAR-EMEA STRUCTURED RATES | IR01 | INTRA - MLI - GLOBAL RATES - EMEA NON-LINEAR - IR Delta - P1 | 1,000,000 | (278,443) | 28 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 14:20:46.961263 |

**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** |
| 11:20 BST | GLOBAL NON-LINEAR-EMEA STRUCTURED RATES | Vega | INTRA - BANA - GLOBAL RATES - EMEA NON-LINEAR - IR Vega - P1% rel. | 400,000 | (164,102) | 41 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 10:20:39.931744 |
| 11:20 BST | GLOBAL NON-LINEAR-EMEA STRUCTURED RATES | Vega | INTRA - GLOBAL RATES - EMEA NON-LINEAR - IR Vega - P1% rel. | 1,500,000 | 222,969 | 15 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 10:20:39.931744 |
| 11:20 BST | GLOBAL NON-LINEAR-EMEA STRUCTURED RATES | Vega | INTRA - GLOBAL RATES - EMEA NON-LINEAR RATES - IR Vega - P10% rel. - EUR | 1,200,000 | 219,617 | 18 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 10:20:39.931744 |
| 11:20 BST | GLOBAL NON-LINEAR-EMEA STRUCTURED RATES | Vega | INTRA - GLOBAL RATES - EMEA NON-LINEAR RATES - IR Vega - P10% rel. - GBP | 400,000 | 30,142 | 8 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 10:20:39.931744 |
| 11:20 BST | GLOBAL NON-LINEAR-EMEA STRUCTURED RATES | Vega | INTRA - MLI - GLOBAL RATES - EMEA NON-LINEAR - IR Vega - P1% rel. | 1,500,000 | 447,952 | 30 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 10:20:39.931744 |
| 13:20 BST | GLOBAL NON-LINEAR-EMEA STRUCTURED RATES | Vega | INTRA - BANA - GLOBAL RATES - EMEA NON-LINEAR - IR Vega - P1% rel. | 400,000 | (143,663) | 36 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:20:39.244426 |
| 13:20 BST | GLOBAL NON-LINEAR-EMEA STRUCTURED RATES | Vega | INTRA - GLOBAL RATES - EMEA NON-LINEAR - IR Vega - P1% rel. | 1,500,000 | 219,889 | 15 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:20:39.244426 |
| 13:20 BST | GLOBAL NON-LINEAR-EMEA STRUCTURED RATES | Vega | INTRA - GLOBAL RATES - EMEA NON-LINEAR RATES - IR Vega - P10% rel. - EUR | 1,200,000 | 216,405 | 18 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:20:39.244426 |
| 13:20 BST | GLOBAL NON-LINEAR-EMEA STRUCTURED RATES | Vega | INTRA - GLOBAL RATES - EMEA NON-LINEAR RATES - IR Vega - P10% rel. - GBP | 400,000 | 30,899 | 8 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:20:39.244426 |
| 13:20 BST | GLOBAL NON-LINEAR-EMEA STRUCTURED RATES | Vega | INTRA - MLI - GLOBAL RATES - EMEA NON-LINEAR - IR Vega - P1% rel. | 1,500,000 | 421,353 | 28 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:20:39.244426 |
| 15:20 BST | GLOBAL NON-LINEAR-EMEA STRUCTURED RATES | Vega | INTRA - BANA - GLOBAL RATES - EMEA NON-LINEAR - IR Vega - P1% rel. | 400,000 | (243,231) | 61 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 14:20:46.961263 |
| 15:20 BST | GLOBAL NON-LINEAR-EMEA STRUCTURED RATES | Vega | INTRA - GLOBAL RATES - EMEA NON-LINEAR - IR Vega - P1% rel. | 1,500,000 | 181,654 | 12 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 14:20:46.961263 |
| 15:20 BST | GLOBAL NON-LINEAR-EMEA STRUCTURED RATES | Vega | INTRA - GLOBAL RATES - EMEA NON-LINEAR RATES - IR Vega - P10% rel. - EUR | 1,200,000 | 142,716 | 12 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 14:20:46.961263 |
| 15:20 BST | GLOBAL NON-LINEAR-EMEA STRUCTURED RATES | Vega | INTRA - GLOBAL RATES - EMEA NON-LINEAR RATES - IR Vega - P10% rel. - GBP | 400,000 | 37,891 | 9 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 14:20:46.961263 |
| 15:20 BST | GLOBAL NON-LINEAR-EMEA STRUCTURED RATES | Vega | INTRA - MLI - GLOBAL RATES - EMEA NON-LINEAR - IR Vega - P1% rel. | 1,500,000 | 408,054 | 27 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 14:20:46.961263 |

**CFTC Sov Spread 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** |
| 09:00 JST | APAC LINEAR RATES | Sov Spread Delta | INTRA - GLOBAL RATES - APAC LINEAR RATES - JPY- Sov Spread Delta | 3,000,000 | 372,476 | 12 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 00:01:03.605075 |
| 11:02 JST | APAC LINEAR RATES | Sov Spread Delta | INTRA - GLOBAL RATES - APAC LINEAR RATES - JPY- Sov Spread Delta | 3,000,000 | 495,408 | 17 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 02:02:17.515750 |
| 12:01 JST | APAC LINEAR RATES | Sov Spread Delta | INTRA - GLOBAL RATES - APAC LINEAR RATES - JPY- Sov Spread Delta | 3,000,000 | 494,804 | 16 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 03:01:37.637745 |
| 13:02 JST | APAC LINEAR RATES | Sov Spread Delta | INTRA - GLOBAL RATES - APAC LINEAR RATES - JPY- Sov Spread Delta | 3,000,000 | 694,728 | 23 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 04:02:15.454163 |
| 14:02 JST | APAC LINEAR RATES | Sov Spread Delta | INTRA - GLOBAL RATES - APAC LINEAR RATES - JPY- Sov Spread Delta | 3,000,000 | 691,494 | 23 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 05:02:11.042448 |
| 15:01 JST | APAC LINEAR RATES | Sov Spread Delta | INTRA - GLOBAL RATES - APAC LINEAR RATES - JPY- Sov Spread Delta | 3,000,000 | 395,643 | 13 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 06:01:43.315558 |
| 16:01 JST | APAC LINEAR RATES | Sov Spread Delta | INTRA - GLOBAL RATES - APAC LINEAR RATES - JPY- Sov Spread Delta | 3,000,000 | 689,718 | 23 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 07:01:24.785412 |
| 19:14 JST | APAC LINEAR RATES | Sov Spread Delta | INTRA - GLOBAL RATES - APAC LINEAR RATES - JPY- Sov Spread Delta | 3 | 669,442 | 22,314,748 | Y | N |  | Breach has not been reviewed | No Approver |  |  |

**Missing Exposures**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| SnapTime | **Volcker Business Area** | **Volcker Trading Desk** | **Limit Name** | **Limit Code** |
| 10:00 Asia/Tokyo | GLOBAL RATES | APAC LINEAR RATES | INTRA - GLOBAL RATES - APAC LINEAR - IR Delta - P1 | INTRA\_FICC\_99 |
| 10:00 Asia/Tokyo | GLOBAL RATES | APAC LINEAR RATES | INTRA - GLOBAL RATES - APAC LINEAR RATES - JPY- Sov Spread Delta | INTRA\_RATES\_001 |
| 10:00 Asia/Tokyo | GLOBAL RATES | APAC LINEAR RATES | INTRA - BANA - GLOBAL RATES - APAC LINEAR - IR Delta - P1 | RATES0163 |
| 10:00 Asia/Tokyo | GLOBAL RATES | APAC LINEAR RATES | INTRA - MLI - GLOBAL RATES - APAC LINEAR - IR Delta - P1 | RATES0175 |
| 10:00 Asia/Tokyo | GLOBAL RATES | APAC LINEAR RATES | INTRA - GLOBAL RATES - APAC LINEAR - JPY - IR Delta - P1 | RATES1032 |
| 15:00 Asia/Tokyo | GLOBAL RATES | APAC LINEAR RATES | INTRA - BANA - GLOBAL RATES - APAC LINEAR - IR Delta - P1 | RATES0163 |

(UAT) EOD CFTC Report for MORTGAGE PRODUCTS (2025-06-25) - AMRS**From:**bob.uat.core.remoterisk\_services@bofa.com

**Sent:**Monday, July 21, 2025 6:20 PM

**To:**DG Quartz FICC Risk Horizontal

**Cc:**DG Remote Risk Core IND

**Subject:**(UAT) EOD CFTC Report for MORTGAGE PRODUCTS (2025-06-25) - AMRS

**EOD CFTC Details for 2025-06-25**

**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(2025-06-25)-%20Unacknowledged%20breaches%20&body=As%20a%20desk%20head/Supervisor%20of%20AMERICAS%20AGENCY%20RMBS%20I%20have%20reviewed%20and%20acknowledging%20the%20EOD%20summary%20report%20for%202025-06-25%20and%20I%20am%20aware%20of%20the%20unacknowledged%20breaches%20shown%20in%20the%20report.%20&cc=)

**AMERICAS CDO -**[**Click Here**](mailto:dg.quartz_ficc_risk_horizontal@bofa.com?subject=Supervisor%20Acknowledgement%20for%20CFTC%20EOD%20Summary%20Report%20AMERICAS%20CDO(2025-06-25)-%20Unacknowledged%20breaches%20&body=As%20a%20desk%20head/Supervisor%20of%20AMERICAS%20CDO%20I%20have%20reviewed%20and%20acknowledging%20the%20EOD%20summary%20report%20for%202025-06-25%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 | 52,297,050,465 | 131 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 10:00 EDT | AMERICAS AGENCY RMBS | IR01 | INTRA\_FICC\_AMERICAS AGENCY RMBS\_IR01-1bp | 1,200,000 | 4,935,915 | 411 | 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 | 52,234,824,969 | 131 | 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 | 51,800,002,129 | 130 | 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 | 52,011,700,189 | 130 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 01:27 EDT | AMERICAS CDO | Market Value | INTRA\_FICC\_AMERICAS CDO\_MV | 25 | 104,790,540 | 419,162,160 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 10:00 EDT | AMERICAS CDO | Market Value | INTRA\_FICC\_AMERICAS CDO\_MV | 25 | 104,417,240 | 417,668,961 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 12:01 EDT | AMERICAS CDO | Market Value | INTRA\_FICC\_AMERICAS CDO\_MV | 25 | 104,417,240 | 417,668,961 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 14:01 EDT | AMERICAS CDO | Market Value | INTRA\_FICC\_AMERICAS CDO\_MV | 25 | 104,407,331 | 417,629,324 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 16:00 EDT | AMERICAS CDO | Market Value | INTRA\_FICC\_AMERICAS CDO\_MV | 25 | 104,407,331 | 417,629,324 | Y | N |  | Breach has not been reviewed | No Approver |  |  |

**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 | 1,215,620,040 | 61 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 16:31:35.019674 |
| 14:00 EDT | AMERICAS CMBS | Agency Market Value | INTRA\_FICC\_AMERICAS CMBS\_AGENCY MV | 2,000,000,000 | 1,223,655,478 | 61 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 18:00:48.700463 |
| 16:01 EDT | AMERICAS CMBS | Agency Market Value | INTRA\_FICC\_AMERICAS CMBS\_AGENCY MV | 2,000,000,000 | 1,206,017,500 | 60 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 20:01:12.338971 |

**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** |
| 10:00 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 | (1,546,528) | 12 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 14:00:45.593578 |
| 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 | (1,546,529) | 12 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 16:00:56.141359 |
| 14:02 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 | (1,546,528) | 12 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 18:02:18.523168 |
| 16:00 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 | (1,546,529) | 12 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 20:00:56.062324 |

**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** |
| 10:00 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 | 0 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 14:00:45.593578 |
| 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 | 0 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 16:00:56.141359 |
| 14:02 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 | 0 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 18:02:18.523168 |
| 16:00 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 | 0 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 20:00:56.062324 |

**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 | 0 | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 14:01:01.297163 |
| 12:00 EDT | AMERICAS AGENCY RMBS | CS01 | INTRA\_FICC\_AMERICAS AGENCY RMBS\_CS01-1bp | 4,500,000 | (4,476,004) | 99 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 16:00:53.862704 |
| 14:00 EDT | AMERICAS AGENCY RMBS | CS01 | INTRA\_FICC\_AMERICAS AGENCY RMBS\_CS01-1bp | 4,500,000 | (4,443,676) | 99 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 18:00:53.091025 |
| 16:00 EDT | AMERICAS AGENCY RMBS | CS01 | INTRA\_FICC\_AMERICAS AGENCY RMBS\_CS01-1bp | 4,500,000 | (4,308,485) | 96 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 20:01:00.139602 |

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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 | (80,402) | 80 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 14:01:12.250321 |
| 12:00 EDT | MORTGAGE PRODUCTS LEGACY | CS01 | INTRA\_FICC\_AMERICAS MORTGAGE PRODUCTS LEGACY\_CS01-1bp | 100,000 | (55,133) | 55 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 16:00:54.905316 |
| 14:01 EDT | MORTGAGE PRODUCTS LEGACY | CS01 | INTRA\_FICC\_AMERICAS MORTGAGE PRODUCTS LEGACY\_CS01-1bp | 100,000 | (54,865) | 55 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 18:01:14.710220 |
| 16:00 EDT | MORTGAGE PRODUCTS LEGACY | CS01 | INTRA\_FICC\_AMERICAS MORTGAGE PRODUCTS LEGACY\_CS01-1bp | 100,000 | (54,878) | 55 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 20:00:56.793691 |

**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 | 1,200,000 | 4,935,915 | 411 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 12:00 EDT | AMERICAS AGENCY RMBS | IR01 | INTRA\_FICC\_AMERICAS AGENCY RMBS\_IR01-1bp | 1,200,000 | (893,972) | 74 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 16:00:53.862704 |
| 14:00 EDT | AMERICAS AGENCY RMBS | IR01 | INTRA\_FICC\_AMERICAS AGENCY RMBS\_IR01-1bp | 1,200,000 | (1,012,922) | 84 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 18:00:53.091025 |
| 16:00 EDT | AMERICAS AGENCY RMBS | IR01 | INTRA\_FICC\_AMERICAS AGENCY RMBS\_IR01-1bp | 1,200,000 | (968,272) | 81 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 20:01:00.139602 |

**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 | (34,583,370) | 43 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 16:31:35.019674 |
| 14:00 EDT | AMERICAS CMBS | CMBX-Bond Equiv MV | INTRA\_FICC\_AMERICAS CMBS\_USD\_CMBX-Bond Equiv MV | 80,000,000 | (31,723,626) | 40 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 18:00:48.700463 |
| 16:01 EDT | AMERICAS CMBS | CMBX-Bond Equiv MV | INTRA\_FICC\_AMERICAS CMBS\_USD\_CMBX-Bond Equiv MV | 80,000,000 | (31,723,626) | 40 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 20:01:12.338971 |

**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** |
| 12:00 EDT | AMERICAS ABS | Market Value | INTRA\_FICC\_AMERICAS ABS\_SECURITIES MV | 1,750,000,000 | 791,360,801 | 45 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 16:00:51.866089 |
| 16:01 EDT | AMERICAS ABS | Market Value | INTRA\_FICC\_AMERICAS ABS\_SECURITIES MV | 1,750,000,000 | 851,844,163 | 49 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 20:01:10.054879 |
| 01:29 EDT | AMERICAS ABS | Market Value | INTRA\_FICC\_AMERICAS ABS\_SECURITIES MV | 1,750,000,000 | 851,744,396 | 49 | N |  |  | No breach, No action required | System Approved | system | 2025-06-26 05:29:28.363959 |

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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 | 52,297,050,465 | 131 | 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 | 52,234,824,969 | 131 | 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 | 51,800,002,129 | 130 | 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 | 52,011,700,189 | 130 | 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 | 25 | 104,417,240 | 417,668,961 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 12:01 EDT | AMERICAS CDO | Market Value | INTRA\_FICC\_AMERICAS CDO\_MV | 25 | 104,417,240 | 417,668,961 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 14:01 EDT | AMERICAS CDO | Market Value | INTRA\_FICC\_AMERICAS CDO\_MV | 25 | 104,407,331 | 417,629,324 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 16:00 EDT | AMERICAS CDO | Market Value | INTRA\_FICC\_AMERICAS CDO\_MV | 25 | 104,407,331 | 417,629,324 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 01:27 EDT | AMERICAS CDO | Market Value | INTRA\_FICC\_AMERICAS CDO\_MV | 25 | 104,790,540 | 419,162,160 | 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 | NON-AGENCY RMBS AND WL AMERICAS | Market Value | INTRA\_FICC\_NON-AGENCY RMBS AND WL AMERICAS\_SECURITIES MV | 1,500,000,000 | 634,131,048 | 42 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 14:00:45.593578 |
| 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 | 634,131,048 | 42 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 16:00:56.141359 |
| 14:02 EDT | NON-AGENCY RMBS AND WL AMERICAS | Market Value | INTRA\_FICC\_NON-AGENCY RMBS AND WL AMERICAS\_SECURITIES MV | 1,500,000,000 | 628,844,159 | 42 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 18:02:18.523168 |
| 16:00 EDT | NON-AGENCY RMBS AND WL AMERICAS | Market Value | INTRA\_FICC\_NON-AGENCY RMBS AND WL AMERICAS\_SECURITIES MV | 1,500,000,000 | 630,797,103 | 42 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 20:00:56.062324 |

**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 | 626,951,076 | 50 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 16:31:35.019674 |
| 14:00 EDT | AMERICAS CMBS | Non-Agency Market Value | INTRA\_FICC\_AMERICAS CMBS\_NON-AGENCY\_SECURITIES MV | 1,250,000,000 | 647,654,745 | 52 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 18:00:48.700463 |
| 16:01 EDT | AMERICAS CMBS | Non-Agency Market Value | INTRA\_FICC\_AMERICAS CMBS\_NON-AGENCY\_SECURITIES MV | 1,250,000,000 | 655,715,630 | 52 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 20:01:12.338971 |

**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 | 69,188,890 | 20 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 16:31:35.019674 |
| 14:00 EDT | AMERICAS CMBS | Gross Notional | INTRA\_FICC\_AMERICAS CMBS\_USD\_CMBX-Gross Notional | 350,000,000 | 63,335,687 | 18 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 18:00:48.700463 |
| 16:01 EDT | AMERICAS CMBS | Gross Notional | INTRA\_FICC\_AMERICAS CMBS\_USD\_CMBX-Gross Notional | 350,000,000 | 63,335,687 | 18 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 20:01:12.338971 |

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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 | 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 | 2025-06-25 14:00:45.593578 |
| 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 | 2025-06-25 16:00:56.141359 |
| 14:02 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 | 2025-06-25 18:02:18.523168 |
| 16:00 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 | 2025-06-25 20:00:56.062324 |

**Missing Exposures**

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| 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 |
| 14:00 US/Eastern | MORTGAGE PRODUCTS | AMERICAS ABS | INTRA\_FICC\_AMERICAS ABS\_SECURITIES MV | INTRA\_FICC\_28 |

(UAT) EOD CFTC Report for MUNICIPAL BANKING AND MARKETS (2025-06-25) – AMRS

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

**Sent:**Monday, July 21, 2025 6:20 PM

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

**Cc:**DG Remote Risk Core IND

**Subject:**(UAT) EOD CFTC Report for MUNICIPAL BANKING AND MARKETS (2025-06-25) - AMRS

**EOD CFTC Details for 2025-06-25**

**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** |
| 09:00 EDT | MBAM EXECUTION SERVICES | CS01 | INTRA\_FICC\_MUNI EXECUTION SERVICES\_USD\_CS01+1bp | 40,000 | (0) | 0 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 13:00:53.742398 |
| 11:01 EDT | MBAM EXECUTION SERVICES | CS01 | INTRA\_FICC\_MUNI EXECUTION SERVICES\_USD\_CS01+1bp | 40,000 | 24,454 | 61 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 15:01:10.832920 |
| 14:00 EDT | MBAM EXECUTION SERVICES | CS01 | INTRA\_FICC\_MUNI EXECUTION SERVICES\_USD\_CS01+1bp | 40,000 | 24,420 | 61 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 18:00:49.843703 |

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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** |
| 09:00 EDT | MBAM MUNICIPAL CAPITAL MARKETS | CS01 | INTRA\_FICC\_MUNI CAP MKT\_USD\_CS01+1bp | 1,800,000 | (95,687) | 5 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 13:00:51.602604 |
| 11:00 EDT | MBAM MUNICIPAL CAPITAL MARKETS | CS01 | INTRA\_FICC\_MUNI CAP MKT\_USD\_CS01+1bp | 1,800,000 | (96,886) | 5 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 15:00:56.372126 |
| 14:02 EDT | MBAM MUNICIPAL CAPITAL MARKETS | CS01 | INTRA\_FICC\_MUNI CAP MKT\_USD\_CS01+1bp | 1,800,000 | (97,178) | 5 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 18:02:51.943434 |

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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** |
| 09:00 EDT | MBAM NEW ISSUE | CS01 | INTRA\_FICC\_MUNI PRIMARY\_USD\_CS01+1bp | 700,000 | 459,296 | 66 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 13:00:52.851411 |
| 11:01 EDT | MBAM NEW ISSUE | CS01 | INTRA\_FICC\_MUNI PRIMARY\_USD\_CS01+1bp | 700,000 | 463,630 | 66 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 15:01:09.877210 |
| 14:02 EDT | MBAM NEW ISSUE | CS01 | INTRA\_FICC\_MUNI PRIMARY\_USD\_CS01+1bp | 700,000 | 453,903 | 65 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 18:02:37.224221 |

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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** |
| 09:01 EDT | MBAM SECONDARY | CS01 | INTRA\_FICC\_MUNI SECONDARY\_USD\_CS01+1bp | 2,000,000 | 1,656,423 | 83 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 13:01:20.140203 |
| 11:00 EDT | MBAM SECONDARY | CS01 | INTRA\_FICC\_MUNI SECONDARY\_USD\_CS01+1bp | 2,000,000 | 1,625,793 | 81 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 15:00:45.785869 |
| 14:01 EDT | MBAM SECONDARY | CS01 | INTRA\_FICC\_MUNI SECONDARY\_USD\_CS01+1bp | 2,000,000 | 1,598,833 | 80 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 18:01:14.694265 |

**CFTC IR01 Summary**

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| 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** |
| 09:00 EDT | MBAM MUNICIPAL CAPITAL MARKETS | IR01 | INTRA\_FICC\_MUNI CAP MKT\_USD\_IRDelta+1bp | 1,500,000 | (45,797) | 3 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 13:00:51.602604 |
| 11:00 EDT | MBAM MUNICIPAL CAPITAL MARKETS | IR01 | INTRA\_FICC\_MUNI CAP MKT\_USD\_IRDelta+1bp | 1,500,000 | (45,748) | 3 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 15:00:56.372126 |
| 14:02 EDT | MBAM MUNICIPAL CAPITAL MARKETS | IR01 | INTRA\_FICC\_MUNI CAP MKT\_USD\_IRDelta+1bp | 1,500,000 | (45,748) | 3 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 18:02:51.943434 |