June 25th Before Fix Compiled

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

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

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

**To:**DG Quartz FICC Risk Horizontal

**Cc:**DG Remote Risk Core IND

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

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

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

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

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

**CFTC Breaches Summary**

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| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Snap | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| 09:01 BST | GLOBAL OIL | Delta | INTRA\_FICC - GLOBAL OIL - COMMODITY DELTA | 400,000,000 | (869,072,482) | 217 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 12:01 EDT | GLOBAL OIL | Delta | INTRA\_FICC - GLOBAL OIL - COMMODITY DELTA | 400,000,000 | (869,072,482) | 217 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 16:30 EDT | GLOBAL OIL | Delta | INTRA\_FICC - GLOBAL OIL - COMMODITY DELTA | 400,000,000 | (869,072,482) | 217 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 09:00 BST | GLOBAL METALS | Vega | INTRA\_FICC - GLOBAL METALS - COMMODITY VEGA - PRECIOUS METALS | 5 | 230,001 | 4,600,013 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 09:00 BST | GLOBAL METALS | Delta | INTRA\_FICC - GLOBAL METALS - COMMODITY DELTA - PRECIOUS METALS | 2 | 19,877,751 | 993,887,550 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 09:00 BST | GLOBAL METALS | Delta | INTRA\_FICC - GLOBAL METALS - COMMODITY DELTA - BASE METALS | 2 | (7,154,004) | 357,700,219 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 08:00 EDT | GLOBAL METALS | Vega | INTRA\_FICC - GLOBAL METALS - COMMODITY VEGA - PRECIOUS METALS | 5 | 253,337 | 5,066,749 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 08:00 EDT | GLOBAL METALS | Delta | INTRA\_FICC - GLOBAL METALS - COMMODITY DELTA - PRECIOUS METALS | 2 | 12,997,555 | 649,877,732 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 08:00 EDT | GLOBAL METALS | Delta | INTRA\_FICC - GLOBAL METALS - COMMODITY DELTA - BASE METALS | 2 | (10,540,911) | 527,045,543 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 10:00 EDT | GLOBAL METALS | Vega | INTRA\_FICC - GLOBAL METALS - COMMODITY VEGA - PRECIOUS METALS | 5 | 256,857 | 5,137,135 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 10:00 EDT | GLOBAL METALS | Delta | INTRA\_FICC - GLOBAL METALS - COMMODITY DELTA - PRECIOUS METALS | 2 | 12,659,289 | 632,964,475 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 10:00 EDT | GLOBAL METALS | Delta | INTRA\_FICC - GLOBAL METALS - COMMODITY DELTA - BASE METALS | 2 | (10,117,192) | 505,859,608 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 12:01 EDT | GLOBAL METALS | Vega | INTRA\_FICC - GLOBAL METALS - COMMODITY VEGA - PRECIOUS METALS | 5 | 256,378 | 5,127,566 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 12:01 EDT | GLOBAL METALS | Delta | INTRA\_FICC - GLOBAL METALS - COMMODITY DELTA - PRECIOUS METALS | 2 | 4,801,466 | 240,073,277 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 12:01 EDT | GLOBAL METALS | Delta | INTRA\_FICC - GLOBAL METALS - COMMODITY DELTA - BASE METALS | 2 | (9,088,363) | 454,418,142 | Y | N |  | Breach has not been reviewed | No Approver |  |  |

**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** |
| 09:00 BST | GAS AND POWER | Delta | INTRA\_FICC - GAS & POWER - COMMODITY DELTA | 400,000,000 | (40,893,331) | 10 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 08:01:02.793778 |
| 08:01 EDT | GAS AND POWER | Delta | INTRA\_FICC - GAS & POWER - COMMODITY DELTA | 400,000,000 | (40,651,861) | 10 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 12:01:20.131078 |
| 12:00 EDT | GAS AND POWER | Delta | INTRA\_FICC - GAS & POWER - COMMODITY DELTA | 400,000,000 | (69,916,423) | 17 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 16:00:54.012299 |
| 16:31 EDT | GAS AND POWER | Delta | INTRA\_FICC - GAS & POWER - COMMODITY DELTA | 400,000,000 | (86,683,346) | 22 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 20:31:28.562781 |

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| 09:00 BST | GLOBAL METALS | Delta | INTRA\_FICC - GLOBAL METALS - COMMODITY DELTA - BASE METALS | 2 | (7,154,004) | 357,700,219 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 09:00 BST | GLOBAL METALS | Delta | INTRA\_FICC - GLOBAL METALS - COMMODITY DELTA - PRECIOUS METALS | 2 | 19,877,751 | 993,887,550 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 08:00 EDT | GLOBAL METALS | Delta | INTRA\_FICC - GLOBAL METALS - COMMODITY DELTA - BASE METALS | 2 | (10,540,911) | 527,045,543 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 08:00 EDT | GLOBAL METALS | Delta | INTRA\_FICC - GLOBAL METALS - COMMODITY DELTA - PRECIOUS METALS | 2 | 12,997,555 | 649,877,732 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 10:00 EDT | GLOBAL METALS | Delta | INTRA\_FICC - GLOBAL METALS - COMMODITY DELTA - BASE METALS | 2 | (10,117,192) | 505,859,608 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 10:00 EDT | GLOBAL METALS | Delta | INTRA\_FICC - GLOBAL METALS - COMMODITY DELTA - PRECIOUS METALS | 2 | 12,659,289 | 632,964,475 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 12:01 EDT | GLOBAL METALS | Delta | INTRA\_FICC - GLOBAL METALS - COMMODITY DELTA - BASE METALS | 2 | (9,088,363) | 454,418,142 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 12:01 EDT | GLOBAL METALS | Delta | INTRA\_FICC - GLOBAL METALS - COMMODITY DELTA - PRECIOUS METALS | 2 | 4,801,466 | 240,073,277 | 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** |
| 09:01 BST | GLOBAL OIL | Delta | INTRA\_FICC - GLOBAL OIL - COMMODITY DELTA | 400,000,000 | (869,072,482) | 217 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 12:01 EDT | GLOBAL OIL | Delta | INTRA\_FICC - GLOBAL OIL - COMMODITY DELTA | 400,000,000 | (869,072,482) | 217 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 16:30 EDT | GLOBAL OIL | Delta | INTRA\_FICC - GLOBAL OIL - COMMODITY DELTA | 400,000,000 | (869,072,482) | 217 | 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** |
| 09:00 BST | GAS AND POWER | Vega | INTRA\_FICC - GAS & POWER - COMMODITY VEGA | 6,000,000 | (552,588) | 9 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 08:01:02.793778 |
| 08:01 EDT | GAS AND POWER | Vega | INTRA\_FICC - GAS & POWER - COMMODITY VEGA | 6,000,000 | (553,109) | 9 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 12:01:20.131078 |
| 12:00 EDT | GAS AND POWER | Vega | INTRA\_FICC - GAS & POWER - COMMODITY VEGA | 6,000,000 | (756,188) | 13 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 16:00:54.012299 |
| 16:31 EDT | GAS AND POWER | Vega | INTRA\_FICC - GAS & POWER - COMMODITY VEGA | 6,000,000 | (759,130) | 13 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 20:31:28.562781 |

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| 09:00 BST | GLOBAL METALS | Vega | INTRA\_FICC - GLOBAL METALS - COMMODITY VEGA - BASE METALS | 2,000,000 | 802,762 | 40 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 08:02:17.418692 |
| 09:00 BST | GLOBAL METALS | Vega | INTRA\_FICC - GLOBAL METALS - COMMODITY VEGA - PRECIOUS METALS | 5 | 230,001 | 4,600,013 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 08:00 EDT | GLOBAL METALS | Vega | INTRA\_FICC - GLOBAL METALS - COMMODITY VEGA - BASE METALS | 2,000,000 | 665,335 | 33 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 12:01:10.346617 |
| 08:00 EDT | GLOBAL METALS | Vega | INTRA\_FICC - GLOBAL METALS - COMMODITY VEGA - PRECIOUS METALS | 5 | 253,337 | 5,066,749 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 10:00 EDT | GLOBAL METALS | Vega | INTRA\_FICC - GLOBAL METALS - COMMODITY VEGA - BASE METALS | 2,000,000 | 665,498 | 33 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 14:02:11.916435 |
| 10:00 EDT | GLOBAL METALS | Vega | INTRA\_FICC - GLOBAL METALS - COMMODITY VEGA - PRECIOUS METALS | 5 | 256,857 | 5,137,135 | Y | N |  | Breach has not been reviewed | No Approver |  |  |
| 12:01 EDT | GLOBAL METALS | Vega | INTRA\_FICC - GLOBAL METALS - COMMODITY VEGA - BASE METALS | 2,000,000 | 665,934 | 33 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 16:02:42.583625 |
| 12:01 EDT | GLOBAL METALS | Vega | INTRA\_FICC - GLOBAL METALS - COMMODITY VEGA - PRECIOUS METALS | 5 | 256,378 | 5,127,566 | 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** |
| 09:01 BST | GLOBAL OIL | Vega | INTRA\_FICC - GLOBAL OIL - COMMODITY VEGA | 3,500,000 | 132,386 | 4 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 08:01:21.324636 |
| 12:01 EDT | GLOBAL OIL | Vega | INTRA\_FICC - GLOBAL OIL - COMMODITY VEGA | 3,500,000 | 132,386 | 4 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 16:01:35.208151 |
| 16:30 EDT | GLOBAL OIL | Vega | INTRA\_FICC - GLOBAL OIL - COMMODITY VEGA | 3,500,000 | 132,386 | 4 | N |  |  | No breach, No action required | System Approved | system | 2025-06-18 20:30:46.968472 |

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

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

**Sent:**Thursday, June 26, 2025 3:31 AM

**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**

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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 - 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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| 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**

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| 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 COUNTERPARTY PORTFOLIO MANAGEMENT (2025-06-18) – AMRS

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

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

**To:**DG Quartz FICC Risk Horizontal

**Cc:**DG Remote Risk Core IND

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

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

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

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

**CFTC Breaches Summary**

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

**CFTC FXDelta Summary**

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

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

**CFTC CS01 Summary**

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

**CFTC IR01 Summary**

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

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

**Missing Exposures**

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

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

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

**Sent:**Thursday, June 26, 2025 4:31 AM

**To:**Rajendran, Aishvarya; Shah, Sidharth; DG Quartz FICC Risk Horizontal; Tran, Joann; Vena, Caroline

**Cc:**DG Remote Risk Core IND

**Subject:**(UAT) EOD CFTC Report for GLOBAL CREDIT (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** |
| 04:00 EDT | EMEA CREDIT | CS01 | INTRA\_FICC\_Global Credit EMEA Credit\_USD\_ INDEX CS01+1bp | 1,500,000 | (1,278,263) | 85 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 08:01:02.000934 |
| 06:01 EDT | EMEA CREDIT | CS01 | INTRA\_FICC\_Global Credit EMEA Credit\_USD\_ INDEX CS01+1bp | 1,500,000 | (1,263,496) | 84 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 10:01:32.361737 |
| 08:01 EDT | EMEA CREDIT | CS01 | INTRA\_FICC\_Global Credit EMEA Credit\_USD\_ INDEX CS01+1bp | 1,500,000 | (1,086,600) | 72 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:01:18.520081 |
| 10:00 EDT | EMEA CREDIT | CS01 | INTRA\_FICC\_Global Credit EMEA Credit\_USD\_ INDEX CS01+1bp | 1,500,000 | (1,053,461) | 70 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 14:01:09.526581 |
| 12:00 EDT | EMEA CREDIT | CS01 | INTRA\_FICC\_Global Credit EMEA Credit\_USD\_ INDEX CS01+1bp | 1,500,000 | (948,283) | 63 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 16:01:09.442835 |
| 14:02 EDT | EMEA CREDIT | CS01 | INTRA\_FICC\_Global Credit EMEA Credit\_USD\_ INDEX CS01+1bp | 1,500,000 | (989,957) | 66 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 18:02:40.597696 |

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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** |
| 11:30 EDT | LATAM CREDIT | CS01 | INTRA\_FICC\_LATAM CREDIT\_USD\_CS01+1bp | 350,000 | 21,076 | 6 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 15:30:51.994647 |
| 13:30 EDT | LATAM CREDIT | CS01 | INTRA\_FICC\_LATAM CREDIT\_USD\_CS01+1bp | 350,000 | 36,644 | 10 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 17:31:12.091033 |
| 15:30 EDT | LATAM CREDIT | CS01 | INTRA\_FICC\_LATAM CREDIT\_USD\_CS01+1bp | 350,000 | 50,798 | 15 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 19:30:47.124239 |
| 17:30 EDT | LATAM CREDIT | CS01 | INTRA\_FICC\_LATAM CREDIT\_USD\_CS01+1bp | 350,000 | 30,961 | 9 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 21:30:54.356036 |

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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 | US CREDIT INDEX | CS01 | INTRA\_FICC\_Global Credit US Credit Index\_USD\_INDEX CS01+1bp | 2,000,000 | 182,852 | 9 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 16:00:53.302026 |
| 14:01 EDT | US CREDIT INDEX | CS01 | INTRA\_FICC\_Global Credit US Credit Index\_USD\_INDEX CS01+1bp | 2,000,000 | 201,288 | 10 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 18:01:26.553728 |
| 16:01 EDT | US CREDIT INDEX | CS01 | INTRA\_FICC\_Global Credit US Credit Index\_USD\_INDEX CS01+1bp | 2,000,000 | 118,785 | 6 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 20:01:11.934578 |
| 18:00 EDT | US CREDIT INDEX | CS01 | INTRA\_FICC\_Global Credit US Credit Index\_USD\_INDEX CS01+1bp | 2,000,000 | 123,821 | 6 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 22:00:58.590945 |

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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** |
| 08:00 EDT | US INVESTMENT GRADE | CS01 | INTRA\_FICC\_Global Credit US Investment Grade\_USD INDEX CS01+1bp | 1,000,000 | 273,321 | 27 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:00:55.195855 |
| 10:00 EDT | US INVESTMENT GRADE | CS01 | INTRA\_FICC\_Global Credit US Investment Grade\_USD INDEX CS01+1bp | 1,000,000 | 273,271 | 27 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 14:00:52.789753 |
| 12:00 EDT | US INVESTMENT GRADE | CS01 | INTRA\_FICC\_Global Credit US Investment Grade\_USD INDEX CS01+1bp | 1,000,000 | 273,174 | 27 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 16:01:02.793568 |
| 14:01 EDT | US INVESTMENT GRADE | CS01 | INTRA\_FICC\_Global Credit US Investment Grade\_USD INDEX CS01+1bp | 1,000,000 | 273,055 | 27 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 18:01:15.890766 |
| 16:00 EDT | US INVESTMENT GRADE | CS01 | INTRA\_FICC\_Global Credit US Investment Grade\_USD INDEX CS01+1bp | 1,000,000 | 273,137 | 27 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 20:00:57.897169 |
| 18:00 EDT | US INVESTMENT GRADE | CS01 | INTRA\_FICC\_Global Credit US Investment Grade\_USD INDEX CS01+1bp | 1,000,000 | 273,117 | 27 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 22:03:17.652021 |

**CFTC TOTAL NET 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** |
| 04:00 EDT | EMEA CREDIT | TOTAL NET CS01 | INTRA\_Global Credit EMEA Credit\_USD\_TOTAL NET CS01-1bp | 1,500,000 | (416,396) | 28 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 08:01:02.000934 |
| 06:01 EDT | EMEA CREDIT | TOTAL NET CS01 | INTRA\_Global Credit EMEA Credit\_USD\_TOTAL NET CS01-1bp | 1,500,000 | (383,613) | 26 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 10:01:32.361737 |
| 08:01 EDT | EMEA CREDIT | TOTAL NET CS01 | INTRA\_Global Credit EMEA Credit\_USD\_TOTAL NET CS01-1bp | 1,500,000 | (173,511) | 12 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:01:18.520081 |
| 10:00 EDT | EMEA CREDIT | TOTAL NET CS01 | INTRA\_Global Credit EMEA Credit\_USD\_TOTAL NET CS01-1bp | 1,500,000 | (206,266) | 14 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 14:01:09.526581 |
| 12:00 EDT | EMEA CREDIT | TOTAL NET CS01 | INTRA\_Global Credit EMEA Credit\_USD\_TOTAL NET CS01-1bp | 1,500,000 | (98,041) | 7 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 16:01:09.442835 |
| 14:02 EDT | EMEA CREDIT | TOTAL NET CS01 | INTRA\_Global Credit EMEA Credit\_USD\_TOTAL NET CS01-1bp | 1,500,000 | (136,124) | 9 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 18:02:40.597696 |

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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** |
| 08:00 EDT | US CREDIT INDEX | TOTAL NET CS01 | INTRA\_FICC\_Global Credit US Credit Index\_USD\_TOTAL NET CS01-1bp | 1,500,000 | 84,904 | 6 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:00:50.437983 |
| 10:00 EDT | US CREDIT INDEX | TOTAL NET CS01 | INTRA\_FICC\_Global Credit US Credit Index\_USD\_TOTAL NET CS01-1bp | 1,500,000 | 84,887 | 6 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 14:00:42.861557 |
| 12:00 EDT | US CREDIT INDEX | TOTAL NET CS01 | INTRA\_FICC\_Global Credit US Credit Index\_USD\_TOTAL NET CS01-1bp | 1,500,000 | 182,852 | 12 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 16:00:53.302026 |
| 14:01 EDT | US CREDIT INDEX | TOTAL NET CS01 | INTRA\_FICC\_Global Credit US Credit Index\_USD\_TOTAL NET CS01-1bp | 1,500,000 | 201,288 | 13 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 18:01:26.553728 |
| 16:01 EDT | US CREDIT INDEX | TOTAL NET CS01 | INTRA\_FICC\_Global Credit US Credit Index\_USD\_TOTAL NET CS01-1bp | 1,500,000 | 118,785 | 8 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 20:01:11.934578 |
| 18:00 EDT | US CREDIT INDEX | TOTAL NET CS01 | INTRA\_FICC\_Global Credit US Credit Index\_USD\_TOTAL NET CS01-1bp | 1,500,000 | 123,821 | 8 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 22:00:58.590945 |

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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** |
| 08:00 EDT | US INVESTMENT GRADE | TOTAL NET CS01 | INTRA\_FICC\_Global Credit US Investment Grade\_USD\_TOTAL NET CS01-1bp | 2,000,000 | 1,021,810 | 51 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:00:55.195855 |
| 10:00 EDT | US INVESTMENT GRADE | TOTAL NET CS01 | INTRA\_FICC\_Global Credit US Investment Grade\_USD\_TOTAL NET CS01-1bp | 2,000,000 | 1,068,779 | 53 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 14:00:52.789753 |
| 12:00 EDT | US INVESTMENT GRADE | TOTAL NET CS01 | INTRA\_FICC\_Global Credit US Investment Grade\_USD\_TOTAL NET CS01-1bp | 2,000,000 | 990,623 | 50 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 16:01:02.793568 |
| 14:01 EDT | US INVESTMENT GRADE | TOTAL NET CS01 | INTRA\_FICC\_Global Credit US Investment Grade\_USD\_TOTAL NET CS01-1bp | 2,000,000 | 930,799 | 47 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 18:01:15.890766 |
| 16:00 EDT | US INVESTMENT GRADE | TOTAL NET CS01 | INTRA\_FICC\_Global Credit US Investment Grade\_USD\_TOTAL NET CS01-1bp | 2,000,000 | 911,738 | 46 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 20:00:57.897169 |
| 18:00 EDT | US INVESTMENT GRADE | TOTAL NET CS01 | INTRA\_FICC\_Global Credit US Investment Grade\_USD\_TOTAL NET CS01-1bp | 2,000,000 | 1,000,906 | 50 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 22:03:17.652021 |

**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** |
| 11:00 EDT | LATAM SSG - DISTRESSED | Market Value | INTRA\_FICC\_Global Credit LATAM Distressed MV | 750,000,000 | 542,796,835 | 72 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 15:00:45.486562 |
| 15:00 EDT | LATAM SSG - DISTRESSED | Market Value | INTRA\_FICC\_Global Credit LATAM Distressed MV | 750,000,000 | 542,322,840 | 72 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 19:00:54.073408 |

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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** |
| 04:01 EDT | SSG - STRUCTURED PRODUCTS | Market Value | INTRA\_FICC\_Global Credit Structured Products CLO Trading CLO MV | 2,000,000,000 | 1,689,956,676 | 84 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 08:01:20.474395 |
| 06:00 EDT | SSG - STRUCTURED PRODUCTS | Market Value | INTRA\_FICC\_Global Credit Structured Products CLO Trading CLO MV | 2,000,000,000 | 1,689,956,676 | 84 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 10:00:46.287131 |
| 08:01 EDT | SSG - STRUCTURED PRODUCTS | Market Value | INTRA\_FICC\_Global Credit Structured Products CLO Trading CLO MV | 2,000,000,000 | 1,689,956,676 | 84 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 12:01:21.623325 |
| 10:01 EDT | SSG - STRUCTURED PRODUCTS | Market Value | INTRA\_FICC\_Global Credit Structured Products CLO Trading CLO MV | 2,000,000,000 | 1,689,956,676 | 84 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 14:01:22.960265 |
| 12:00 EDT | SSG - STRUCTURED PRODUCTS | Market Value | INTRA\_FICC\_Global Credit Structured Products CLO Trading CLO MV | 2,000,000,000 | 1,696,814,180 | 85 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 16:00:48.757625 |
| 14:00 EDT | SSG - STRUCTURED PRODUCTS | Market Value | INTRA\_FICC\_Global Credit Structured Products CLO Trading CLO MV | 2,000,000,000 | 1,681,602,255 | 84 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 18:00:48.683697 |
| 16:01 EDT | SSG - STRUCTURED PRODUCTS | Market Value | INTRA\_FICC\_Global Credit Structured Products CLO Trading CLO MV | 2,000,000,000 | 1,657,548,405 | 83 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 20:01:11.512231 |
| 18:00 EDT | SSG - STRUCTURED PRODUCTS | Market Value | INTRA\_FICC\_Global Credit Structured Products CLO Trading CLO MV | 2,000,000,000 | 1,762,208,365 | 88 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 22:00:52.811005 |

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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 | US HIGH YIELD | Market Value | INTRA\_FICC\_Global Credit US High Yield MV (all ratings) | 1,800,000,000 | 352,539,650 | 20 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 16:00:52.804488 |
| 14:00 EDT | US HIGH YIELD | Market Value | INTRA\_FICC\_Global Credit US High Yield MV (all ratings) | 1,800,000,000 | 332,325,698 | 18 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 18:00:50.793397 |
| 16:01 EDT | US HIGH YIELD | Market Value | INTRA\_FICC\_Global Credit US High Yield MV (all ratings) | 1,800,000,000 | 359,308,511 | 20 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 20:01:11.719155 |
| 18:00 EDT | US HIGH YIELD | Market Value | INTRA\_FICC\_Global Credit US High Yield MV (all ratings) | 1,800,000,000 | 620,647,061 | 34 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 22:01:02.417253 |

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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 | US LEVERAGED LOAN | Market Value | INTRA\_FICC\_Global Credit Leveraged Loan MV | 900,000,000 | 15,886,013 | 2 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 14:01:02.022001 |
| 12:01 EDT | US LEVERAGED LOAN | Market Value | INTRA\_FICC\_Global Credit Leveraged Loan MV | 900,000,000 | 60,138,730 | 7 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 16:01:53.848314 |
| 14:01 EDT | US LEVERAGED LOAN | Market Value | INTRA\_FICC\_Global Credit Leveraged Loan MV | 900,000,000 | 77,077,068 | 9 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 18:01:29.599210 |
| 16:00 EDT | US LEVERAGED LOAN | Market Value | INTRA\_FICC\_Global Credit Leveraged Loan MV | 900,000,000 | 67,416,910 | 7 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 20:01:03.567896 |
| 18:03 EDT | US LEVERAGED LOAN | Market Value | INTRA\_FICC\_Global Credit Leveraged Loan MV | 900,000,000 | 72,656,525 | 8 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 22:04:02.157971 |

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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 | US SSG - DISTRESSED | Market Value | INTRA\_FICC\_Global Credit US Distressed MV | 2,400,000,000 | 1,961,818,376 | 82 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 14:01:05.249174 |
| 12:00 EDT | US SSG - DISTRESSED | Market Value | INTRA\_FICC\_Global Credit US Distressed MV | 2,400,000,000 | 1,970,903,702 | 82 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 16:00:55.150541 |
| 14:02 EDT | US SSG - DISTRESSED | Market Value | INTRA\_FICC\_Global Credit US Distressed MV | 2,400,000,000 | 1,964,076,119 | 82 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 18:02:39.651800 |
| 16:00 EDT | US SSG - DISTRESSED | Market Value | INTRA\_FICC\_Global Credit US Distressed MV | 2,400,000,000 | 1,965,844,175 | 82 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 20:00:59.380043 |
| 18:01 EDT | US SSG - DISTRESSED | Market Value | INTRA\_FICC\_Global Credit US Distressed MV | 2,400,000,000 | 1,993,346,578 | 83 | N |  |  | No breach, No action required | System Approved | system | 2025-06-25 22:03:22.030130 |

**Missing Exposures**

|  |  |  |  |  |
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| SnapTime | **Volcker Business Area** | **Volcker Trading Desk** | **Limit Name** | **Limit Code** |
| 08:00 US/Eastern | GLOBAL CREDIT | US CREDIT INDEX | INTRA\_FICC\_Global Credit US Credit Index\_USD\_INDEX CS01+1bp | INTRA\_FICC\_117 |
| 10:00 US/Eastern | GLOBAL CREDIT | US CREDIT INDEX | INTRA\_FICC\_Global Credit US Credit Index\_USD\_INDEX CS01+1bp | INTRA\_FICC\_117 |
| 08:00 US/Eastern | GLOBAL CREDIT | US LEVERAGED LOAN | INTRA\_FICC\_Global Credit Leveraged Loan MV | INTRA\_FICC\_1012 |

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

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

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

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

**Cc:**DG Remote Risk Core IND

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

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

**CFTC IR01 Summary**

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

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

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

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

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

**Cc:                                                             DG Remote Risk Core IND**

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

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

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

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

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

**CFTC Breaches Summary**

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

**CFTC FXDeltaMinus2 Summary**

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

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

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

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

**CFTC FXDelta\_2 Summary**

**No Summary..**

**CFTC FXDelta\_-2 Summary**

**No Summary..**

**CFTC FXDeltaMinusTwo Summary**

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

**CFTC FXDeltaPlusTwo Summary**

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

**CFTC Delta Summary**

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

**CFTC FXDeltaPlus2 Summary**

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

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

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

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

**CFTC FXDelta Summary**

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

**CFTC IR01 Summary**

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

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

**CFTC FXVega\_1 Summary**

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

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

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

**Sent:                                                         Thursday, June 26, 2025 3:31 AM**

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

**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**

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |
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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** |  |  |
| **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 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 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 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 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 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 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 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 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 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 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** |
| **11:02 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) – AMRS**

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

**Sent:                                                         Thursday, June 26, 2025 4:31 AM**

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

**Cc:                                                             DG Remote Risk Core IND**

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

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

**CFTC IR Vega 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** |
| **11:32 EDT** | **GLOBAL NON-LINEAR-AMRS STRUCTURED RATES** | **IR Vega** | **INTRA - BANA - GLOBAL RATES - AMRS NON-LINEAR - IR Vega - M1% rel.** | **2,400,000** | **739,361** | **31** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 15:33:00.942892** |
| **11:32 EDT** | **GLOBAL NON-LINEAR-AMRS STRUCTURED RATES** | **IR Vega** | **INTRA - GLOBAL RATES - AMRS NON-LINEAR - IR Vega - M1% rel.** | **2,400,000** | **411,687** | **17** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 15:33:00.942892** |
| **11:32 EDT** | **GLOBAL NON-LINEAR-AMRS STRUCTURED RATES** | **IR Vega** | **INTRA - MLI - GLOBAL RATES - AMRS NON-LINEAR - IR Vega - M1% rel.** | **2,400,000** | **(286,658)** | **12** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 15:33:00.942892** |
| **13:21 EDT** | **GLOBAL NON-LINEAR-AMRS STRUCTURED RATES** | **IR Vega** | **INTRA - BANA - GLOBAL RATES - AMRS NON-LINEAR - IR Vega - M1% rel.** | **2,400,000** | **739,363** | **31** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 17:21:19.584879** |
| **13:21 EDT** | **GLOBAL NON-LINEAR-AMRS STRUCTURED RATES** | **IR Vega** | **INTRA - GLOBAL RATES - AMRS NON-LINEAR - IR Vega - M1% rel.** | **2,400,000** | **411,677** | **17** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 17:21:19.584879** |
| **13:21 EDT** | **GLOBAL NON-LINEAR-AMRS STRUCTURED RATES** | **IR Vega** | **INTRA - MLI - GLOBAL RATES - AMRS NON-LINEAR - IR Vega - M1% rel.** | **2,400,000** | **(286,674)** | **12** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 17:21:19.584879** |
| **15:21 EDT** | **GLOBAL NON-LINEAR-AMRS STRUCTURED RATES** | **IR Vega** | **INTRA - BANA - GLOBAL RATES - AMRS NON-LINEAR - IR Vega - M1% rel.** | **2,400,000** | **710,128** | **30** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 19:21:23.822730** |
| **15:21 EDT** | **GLOBAL NON-LINEAR-AMRS STRUCTURED RATES** | **IR Vega** | **INTRA - GLOBAL RATES - AMRS NON-LINEAR - IR Vega - M1% rel.** | **2,400,000** | **382,442** | **16** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 19:21:23.822730** |
| **15:21 EDT** | **GLOBAL NON-LINEAR-AMRS STRUCTURED RATES** | **IR Vega** | **INTRA - MLI - GLOBAL RATES - AMRS NON-LINEAR - IR Vega - M1% rel.** | **2,400,000** | **(286,674)** | **12** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 19:21:23.822730** |

**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** | **AMRS LINEAR RATES** | **IR01** | **INTRA - BANA - GLOBAL RATES - AMRS LINEAR - IR Delta - P1** | **2,750,000** | **(463,830)** | **17** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 13:00:48.673845** |
| **09:00 EDT** | **AMRS LINEAR RATES** | **IR01** | **INTRA - BofAS - GLOBAL RATES - AMRS LINEAR - IR Delta - P1** | **2,750,000** | **(580,515)** | **21** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 13:00:48.673845** |
| **09:00 EDT** | **AMRS LINEAR RATES** | **IR01** | **INTRA - GLOBAL RATES - AMRS LINEAR - IR Delta - P1** | **2,750,000** | **(1,140,254)** | **41** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 13:00:48.673845** |
| **09:00 EDT** | **AMRS LINEAR RATES** | **IR01** | **INTRA - MLI - GLOBAL RATES - AMRS LINEAR - IR Delta - P1** | **2,750,000** | **(40,639)** | **1** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 13:00:48.673845** |
| **10:00 EDT** | **AMRS LINEAR RATES** | **IR01** | **INTRA - BANA - GLOBAL RATES - AMRS LINEAR - IR Delta - P1** | **2,750,000** | **(486,374)** | **18** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 14:00:55.716857** |
| **10:00 EDT** | **AMRS LINEAR RATES** | **IR01** | **INTRA - BofAS - GLOBAL RATES - AMRS LINEAR - IR Delta - P1** | **2,750,000** | **(567,652)** | **21** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 14:00:55.716857** |
| **10:00 EDT** | **AMRS LINEAR RATES** | **IR01** | **INTRA - GLOBAL RATES - AMRS LINEAR - IR Delta - P1** | **2,750,000** | **(1,130,504)** | **41** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 14:00:55.716857** |
| **10:00 EDT** | **AMRS LINEAR RATES** | **IR01** | **INTRA - MLI - GLOBAL RATES - AMRS LINEAR - IR Delta - P1** | **2,750,000** | **(40,640)** | **1** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 14:00:55.716857** |
| **11:01 EDT** | **AMRS LINEAR RATES** | **IR01** | **INTRA - BANA - GLOBAL RATES - AMRS LINEAR - IR Delta - P1** | **2,750,000** | **(500,771)** | **18** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 15:01:14.388034** |
| **11:01 EDT** | **AMRS LINEAR RATES** | **IR01** | **INTRA - BofAS - GLOBAL RATES - AMRS LINEAR - IR Delta - P1** | **2,750,000** | **(571,331)** | **21** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 15:01:14.388034** |
| **11:01 EDT** | **AMRS LINEAR RATES** | **IR01** | **INTRA - GLOBAL RATES - AMRS LINEAR - IR Delta - P1** | **2,750,000** | **(1,159,410)** | **42** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 15:01:14.388034** |
| **11:01 EDT** | **AMRS LINEAR RATES** | **IR01** | **INTRA - MLI - GLOBAL RATES - AMRS LINEAR - IR Delta - P1** | **2,750,000** | **(40,668)** | **1** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 15:01:14.388034** |
| **12:00 EDT** | **AMRS LINEAR RATES** | **IR01** | **INTRA - BANA - GLOBAL RATES - AMRS LINEAR - IR Delta - P1** | **2,750,000** | **(399,306)** | **15** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 16:00:45.957514** |
| **12:00 EDT** | **AMRS LINEAR RATES** | **IR01** | **INTRA - BofAS - GLOBAL RATES - AMRS LINEAR - IR Delta - P1** | **2,750,000** | **(586,361)** | **21** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 16:00:45.957514** |
| **12:00 EDT** | **AMRS LINEAR RATES** | **IR01** | **INTRA - GLOBAL RATES - AMRS LINEAR - IR Delta - P1** | **2,750,000** | **(1,115,012)** | **41** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 16:00:45.957514** |
| **12:00 EDT** | **AMRS LINEAR RATES** | **IR01** | **INTRA - MLI - GLOBAL RATES - AMRS LINEAR - IR Delta - P1** | **2,750,000** | **(40,108)** | **1** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 16:00:45.957514** |
| **13:00 EDT** | **AMRS LINEAR RATES** | **IR01** | **INTRA - BANA - GLOBAL RATES - AMRS LINEAR - IR Delta - P1** | **2,750,000** | **(400,677)** | **15** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 17:00:45.703417** |
| **13:00 EDT** | **AMRS LINEAR RATES** | **IR01** | **INTRA - BofAS - GLOBAL RATES - AMRS LINEAR - IR Delta - P1** | **2,750,000** | **(575,990)** | **21** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 17:00:45.703417** |
| **13:00 EDT** | **AMRS LINEAR RATES** | **IR01** | **INTRA - GLOBAL RATES - AMRS LINEAR - IR Delta - P1** | **2,750,000** | **(1,039,919)** | **38** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 17:00:45.703417** |
| **13:00 EDT** | **AMRS LINEAR RATES** | **IR01** | **INTRA - MLI - GLOBAL RATES - AMRS LINEAR - IR Delta - P1** | **2,750,000** | **(40,014)** | **1** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 17:00:45.703417** |
| **14:00 EDT** | **AMRS LINEAR RATES** | **IR01** | **INTRA - BANA - GLOBAL RATES - AMRS LINEAR - IR Delta - P1** | **2,750,000** | **(346,170)** | **13** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 18:00:47.586595** |
| **14:00 EDT** | **AMRS LINEAR RATES** | **IR01** | **INTRA - BofAS - GLOBAL RATES - AMRS LINEAR - IR Delta - P1** | **2,750,000** | **(615,102)** | **22** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 18:00:47.586595** |
| **14:00 EDT** | **AMRS LINEAR RATES** | **IR01** | **INTRA - GLOBAL RATES - AMRS LINEAR - IR Delta - P1** | **2,750,000** | **(1,019,803)** | **37** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 18:00:47.586595** |
| **14:00 EDT** | **AMRS LINEAR RATES** | **IR01** | **INTRA - MLI - GLOBAL RATES - AMRS LINEAR - IR Delta - P1** | **2,750,000** | **(40,001)** | **1** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 18:00:47.586595** |
| **15:01 EDT** | **AMRS LINEAR RATES** | **IR01** | **INTRA - BANA - GLOBAL RATES - AMRS LINEAR - IR Delta - P1** | **2,750,000** | **(356,180)** | **13** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 19:01:47.300151** |
| **15:01 EDT** | **AMRS LINEAR RATES** | **IR01** | **INTRA - BofAS - GLOBAL RATES - AMRS LINEAR - IR Delta - P1** | **2,750,000** | **(570,599)** | **21** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 19:01:47.300151** |
| **15:01 EDT** | **AMRS LINEAR RATES** | **IR01** | **INTRA - GLOBAL RATES - AMRS LINEAR - IR Delta - P1** | **2,750,000** | **(985,339)** | **36** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 19:01:47.300151** |
| **15:01 EDT** | **AMRS LINEAR RATES** | **IR01** | **INTRA - MLI - GLOBAL RATES - AMRS LINEAR - IR Delta - P1** | **2,750,000** | **(40,037)** | **1** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 19:01:47.300151** |
| **16:00 EDT** | **AMRS LINEAR RATES** | **IR01** | **INTRA - BANA - GLOBAL RATES - AMRS LINEAR - IR Delta - P1** | **2,750,000** | **(430,610)** | **16** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 20:00:49.683447** |
| **16:00 EDT** | **AMRS LINEAR RATES** | **IR01** | **INTRA - BofAS - GLOBAL RATES - AMRS LINEAR - IR Delta - P1** | **2,750,000** | **(570,312)** | **21** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 20:00:49.683447** |
| **16:00 EDT** | **AMRS LINEAR RATES** | **IR01** | **INTRA - GLOBAL RATES - AMRS LINEAR - IR Delta - P1** | **2,750,000** | **(1,055,686)** | **38** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 20:00:49.683447** |
| **16:00 EDT** | **AMRS LINEAR RATES** | **IR01** | **INTRA - MLI - GLOBAL RATES - AMRS LINEAR - IR Delta - P1** | **2,750,000** | **(40,020)** | **1** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 20:00:49.683447** |

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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** |
| **11:32 EDT** | **GLOBAL NON-LINEAR-AMRS STRUCTURED RATES** | **IR01** | **INTRA - BANA - GLOBAL RATES - AMRS NON-LINEAR - IR Delta - P1** | **1,000,000** | **104,418** | **10** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 15:33:00.942892** |
| **11:32 EDT** | **GLOBAL NON-LINEAR-AMRS STRUCTURED RATES** | **IR01** | **INTRA - GLOBAL RATES - AMRS NON-LINEAR - IR Delta - P1** | **1,000,000** | **79,293** | **8** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 15:33:00.942892** |
| **11:32 EDT** | **GLOBAL NON-LINEAR-AMRS STRUCTURED RATES** | **IR01** | **INTRA - MLI - GLOBAL RATES - AMRS NON-LINEAR - IR Delta - P1** | **1,000,000** | **136,435** | **14** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 15:33:00.942892** |
| **13:21 EDT** | **GLOBAL NON-LINEAR-AMRS STRUCTURED RATES** | **IR01** | **INTRA - BANA - GLOBAL RATES - AMRS NON-LINEAR - IR Delta - P1** | **1,000,000** | **41,757** | **4** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 17:21:19.584879** |
| **13:21 EDT** | **GLOBAL NON-LINEAR-AMRS STRUCTURED RATES** | **IR01** | **INTRA - GLOBAL RATES - AMRS NON-LINEAR - IR Delta - P1** | **1,000,000** | **27,698** | **3** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 17:21:19.584879** |
| **13:21 EDT** | **GLOBAL NON-LINEAR-AMRS STRUCTURED RATES** | **IR01** | **INTRA - MLI - GLOBAL RATES - AMRS NON-LINEAR - IR Delta - P1** | **1,000,000** | **154,875** | **15** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 17:21:19.584879** |
| **15:21 EDT** | **GLOBAL NON-LINEAR-AMRS STRUCTURED RATES** | **IR01** | **INTRA - BANA - GLOBAL RATES - AMRS NON-LINEAR - IR Delta - P1** | **1,000,000** | **113,144** | **11** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 19:21:23.822730** |
| **15:21 EDT** | **GLOBAL NON-LINEAR-AMRS STRUCTURED RATES** | **IR01** | **INTRA - GLOBAL RATES - AMRS NON-LINEAR - IR Delta - P1** | **1,000,000** | **(28,660)** | **3** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 19:21:23.822730** |
| **15:21 EDT** | **GLOBAL NON-LINEAR-AMRS STRUCTURED RATES** | **IR01** | **INTRA - MLI - GLOBAL RATES - AMRS NON-LINEAR - IR Delta - P1** | **1,000,000** | **34,530** | **3** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 19:21:23.822730** |

**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** |
| **09:00 EDT** | **AMRS LINEAR RATES** | **Vega** | **INTRA - BANA - GLOBAL RATES - AMRS LINEAR - IR Vega - P1% rel.** | **700,000** | **6,386** | **1** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 13:00:48.673845** |
| **09:00 EDT** | **AMRS LINEAR RATES** | **Vega** | **INTRA - BofAS - GLOBAL RATES - AMRS LINEAR - IR Vega - P1% rel.** | **700,000** | **267,216** | **38** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 13:00:48.673845** |
| **09:00 EDT** | **AMRS LINEAR RATES** | **Vega** | **INTRA - GLOBAL RATES - AMRS LINEAR - IR Vega - P1% rel.** | **700,000** | **272,392** | **39** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 13:00:48.673845** |
| **09:00 EDT** | **AMRS LINEAR RATES** | **Vega** | **INTRA - MLI - GLOBAL RATES - AMRS LINEAR - IR Vega - P1% rel.** | **700,000** | **(1,208)** | **0** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 13:00:48.673845** |
| **10:00 EDT** | **AMRS LINEAR RATES** | **Vega** | **INTRA - BANA - GLOBAL RATES - AMRS LINEAR - IR Vega - P1% rel.** | **700,000** | **6,388** | **1** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 14:00:55.716857** |
| **10:00 EDT** | **AMRS LINEAR RATES** | **Vega** | **INTRA - BofAS - GLOBAL RATES - AMRS LINEAR - IR Vega - P1% rel.** | **700,000** | **265,409** | **38** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 14:00:55.716857** |
| **10:00 EDT** | **AMRS LINEAR RATES** | **Vega** | **INTRA - GLOBAL RATES - AMRS LINEAR - IR Vega - P1% rel.** | **700,000** | **270,593** | **39** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 14:00:55.716857** |
| **10:00 EDT** | **AMRS LINEAR RATES** | **Vega** | **INTRA - MLI - GLOBAL RATES - AMRS LINEAR - IR Vega - P1% rel.** | **700,000** | **(1,208)** | **0** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 14:00:55.716857** |
| **11:01 EDT** | **AMRS LINEAR RATES** | **Vega** | **INTRA - BANA - GLOBAL RATES - AMRS LINEAR - IR Vega - P1% rel.** | **700,000** | **6,388** | **1** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 15:01:14.388034** |
| **11:01 EDT** | **AMRS LINEAR RATES** | **Vega** | **INTRA - BofAS - GLOBAL RATES - AMRS LINEAR - IR Vega - P1% rel.** | **700,000** | **267,528** | **38** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 15:01:14.388034** |
| **11:01 EDT** | **AMRS LINEAR RATES** | **Vega** | **INTRA - GLOBAL RATES - AMRS LINEAR - IR Vega - P1% rel.** | **700,000** | **272,708** | **39** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 15:01:14.388034** |
| **11:01 EDT** | **AMRS LINEAR RATES** | **Vega** | **INTRA - MLI - GLOBAL RATES - AMRS LINEAR - IR Vega - P1% rel.** | **700,000** | **(1,208)** | **0** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 15:01:14.388034** |
| **12:00 EDT** | **AMRS LINEAR RATES** | **Vega** | **INTRA - BANA - GLOBAL RATES - AMRS LINEAR - IR Vega - P1% rel.** | **700,000** | **6,772** | **1** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 16:00:45.957514** |
| **12:00 EDT** | **AMRS LINEAR RATES** | **Vega** | **INTRA - BofAS - GLOBAL RATES - AMRS LINEAR - IR Vega - P1% rel.** | **700,000** | **260,741** | **37** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 16:00:45.957514** |
| **12:00 EDT** | **AMRS LINEAR RATES** | **Vega** | **INTRA - GLOBAL RATES - AMRS LINEAR - IR Vega - P1% rel.** | **700,000** | **266,530** | **38** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 16:00:45.957514** |
| **12:00 EDT** | **AMRS LINEAR RATES** | **Vega** | **INTRA - MLI - GLOBAL RATES - AMRS LINEAR - IR Vega - P1% rel.** | **700,000** | **(1,208)** | **0** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 16:00:45.957514** |
| **13:00 EDT** | **AMRS LINEAR RATES** | **Vega** | **INTRA - BANA - GLOBAL RATES - AMRS LINEAR - IR Vega - P1% rel.** | **700,000** | **6,669** | **1** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 17:00:45.703417** |
| **13:00 EDT** | **AMRS LINEAR RATES** | **Vega** | **INTRA - BofAS - GLOBAL RATES - AMRS LINEAR - IR Vega - P1% rel.** | **700,000** | **260,890** | **37** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 17:00:45.703417** |
| **13:00 EDT** | **AMRS LINEAR RATES** | **Vega** | **INTRA - GLOBAL RATES - AMRS LINEAR - IR Vega - P1% rel.** | **700,000** | **266,950** | **38** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 17:00:45.703417** |
| **13:00 EDT** | **AMRS LINEAR RATES** | **Vega** | **INTRA - MLI - GLOBAL RATES - AMRS LINEAR - IR Vega - P1% rel.** | **700,000** | **(1,209)** | **0** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 17:00:45.703417** |
| **14:00 EDT** | **AMRS LINEAR RATES** | **Vega** | **INTRA - BANA - GLOBAL RATES - AMRS LINEAR - IR Vega - P1% rel.** | **700,000** | **6,727** | **1** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 18:00:47.586595** |
| **14:00 EDT** | **AMRS LINEAR RATES** | **Vega** | **INTRA - BofAS - GLOBAL RATES - AMRS LINEAR - IR Vega - P1% rel.** | **700,000** | **263,297** | **38** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 18:00:47.586595** |
| **14:00 EDT** | **AMRS LINEAR RATES** | **Vega** | **INTRA - GLOBAL RATES - AMRS LINEAR - IR Vega - P1% rel.** | **700,000** | **269,535** | **39** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 18:00:47.586595** |
| **14:00 EDT** | **AMRS LINEAR RATES** | **Vega** | **INTRA - MLI - GLOBAL RATES - AMRS LINEAR - IR Vega - P1% rel.** | **700,000** | **(1,208)** | **0** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 18:00:47.586595** |
| **15:01 EDT** | **AMRS LINEAR RATES** | **Vega** | **INTRA - BANA - GLOBAL RATES - AMRS LINEAR - IR Vega - P1% rel.** | **700,000** | **6,655** | **1** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 19:01:47.300151** |
| **15:01 EDT** | **AMRS LINEAR RATES** | **Vega** | **INTRA - BofAS - GLOBAL RATES - AMRS LINEAR - IR Vega - P1% rel.** | **700,000** | **258,027** | **37** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 19:01:47.300151** |
| **15:01 EDT** | **AMRS LINEAR RATES** | **Vega** | **INTRA - GLOBAL RATES - AMRS LINEAR - IR Vega - P1% rel.** | **700,000** | **264,192** | **38** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 19:01:47.300151** |
| **15:01 EDT** | **AMRS LINEAR RATES** | **Vega** | **INTRA - MLI - GLOBAL RATES - AMRS LINEAR - IR Vega - P1% rel.** | **700,000** | **(1,209)** | **0** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 19:01:47.300151** |
| **16:00 EDT** | **AMRS LINEAR RATES** | **Vega** | **INTRA - BANA - GLOBAL RATES - AMRS LINEAR - IR Vega - P1% rel.** | **700,000** | **6,641** | **1** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 20:00:49.683447** |
| **16:00 EDT** | **AMRS LINEAR RATES** | **Vega** | **INTRA - BofAS - GLOBAL RATES - AMRS LINEAR - IR Vega - P1% rel.** | **700,000** | **252,703** | **36** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 20:00:49.683447** |
| **16:00 EDT** | **AMRS LINEAR RATES** | **Vega** | **INTRA - GLOBAL RATES - AMRS LINEAR - IR Vega - P1% rel.** | **700,000** | **258,950** | **37** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 20:00:49.683447** |
| **16:00 EDT** | **AMRS LINEAR RATES** | **Vega** | **INTRA - MLI - GLOBAL RATES - AMRS LINEAR - IR Vega - P1% rel.** | **700,000** | **(1,209)** | **0** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 20:00:49.683447** |

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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** |
| **11:32 EDT** | **GLOBAL NON-LINEAR-AMRS STRUCTURED RATES** | **Vega** | **INTRA - BANA - GLOBAL RATES - AMRS NON-LINEAR - IR Vega - P1% rel.** | **1,400,000** | **(748,910)** | **53** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 15:33:00.942892** |
| **11:32 EDT** | **GLOBAL NON-LINEAR-AMRS STRUCTURED RATES** | **Vega** | **INTRA - GLOBAL RATES - AMRS NON-LINEAR - IR Vega - P1% rel.** | **1,400,000** | **(555,647)** | **40** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 15:33:00.942892** |
| **11:32 EDT** | **GLOBAL NON-LINEAR-AMRS STRUCTURED RATES** | **Vega** | **INTRA - MLI - GLOBAL RATES - AMRS NON-LINEAR - IR Vega - P1% rel.** | **1,400,000** | **113,455** | **8** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 15:33:00.942892** |
| **13:21 EDT** | **GLOBAL NON-LINEAR-AMRS STRUCTURED RATES** | **Vega** | **INTRA - BANA - GLOBAL RATES - AMRS NON-LINEAR - IR Vega - P1% rel.** | **1,400,000** | **(722,388)** | **52** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 17:21:19.584879** |
| **13:21 EDT** | **GLOBAL NON-LINEAR-AMRS STRUCTURED RATES** | **Vega** | **INTRA - GLOBAL RATES - AMRS NON-LINEAR - IR Vega - P1% rel.** | **1,400,000** | **(540,658)** | **39** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 17:21:19.584879** |
| **13:21 EDT** | **GLOBAL NON-LINEAR-AMRS STRUCTURED RATES** | **Vega** | **INTRA - MLI - GLOBAL RATES - AMRS NON-LINEAR - IR Vega - P1% rel.** | **1,400,000** | **103,241** | **7** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 17:21:19.584879** |
| **15:21 EDT** | **GLOBAL NON-LINEAR-AMRS STRUCTURED RATES** | **Vega** | **INTRA - BANA - GLOBAL RATES - AMRS NON-LINEAR - IR Vega - P1% rel.** | **1,400,000** | **(742,998)** | **53** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 19:21:23.822730** |
| **15:21 EDT** | **GLOBAL NON-LINEAR-AMRS STRUCTURED RATES** | **Vega** | **INTRA - GLOBAL RATES - AMRS NON-LINEAR - IR Vega - P1% rel.** | **1,400,000** | **(559,607)** | **40** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 19:21:23.822730** |
| **15:21 EDT** | **GLOBAL NON-LINEAR-AMRS STRUCTURED RATES** | **Vega** | **INTRA - MLI - GLOBAL RATES - AMRS NON-LINEAR - IR Vega - P1% rel.** | **1,400,000** | **102,506** | **7** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 19:21:23.822730** |

**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 EDT** | **AMRS LINEAR RATES** | **Sov Spread Delta** | **INTRA - GLOBAL RATES - AMRS LINEAR RATES - Sov Spread Delta** | **5,000,000** | **51,768** | **1** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 13:00:48.673845** |
| **10:00 EDT** | **AMRS LINEAR RATES** | **Sov Spread Delta** | **INTRA - GLOBAL RATES - AMRS LINEAR RATES - Sov Spread Delta** | **5,000,000** | **51,806** | **1** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 14:00:55.716857** |
| **11:01 EDT** | **AMRS LINEAR RATES** | **Sov Spread Delta** | **INTRA - GLOBAL RATES - AMRS LINEAR RATES - Sov Spread Delta** | **5,000,000** | **51,785** | **1** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 15:01:14.388034** |
| **12:00 EDT** | **AMRS LINEAR RATES** | **Sov Spread Delta** | **INTRA - GLOBAL RATES - AMRS LINEAR RATES - Sov Spread Delta** | **5,000,000** | **51,825** | **1** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 16:00:45.957514** |
| **13:00 EDT** | **AMRS LINEAR RATES** | **Sov Spread Delta** | **INTRA - GLOBAL RATES - AMRS LINEAR RATES - Sov Spread Delta** | **5,000,000** | **50,881** | **1** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 17:00:45.703417** |
| **14:00 EDT** | **AMRS LINEAR RATES** | **Sov Spread Delta** | **INTRA - GLOBAL RATES - AMRS LINEAR RATES - Sov Spread Delta** | **5,000,000** | **51,568** | **1** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 18:00:47.586595** |
| **15:01 EDT** | **AMRS LINEAR RATES** | **Sov Spread Delta** | **INTRA - GLOBAL RATES - AMRS LINEAR RATES - Sov Spread Delta** | **5,000,000** | **51,890** | **1** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 19:01:47.300151** |
| **16:00 EDT** | **AMRS LINEAR RATES** | **Sov Spread Delta** | **INTRA - GLOBAL RATES - AMRS LINEAR RATES - Sov Spread Delta** | **5,000,000** | **52,709** | **1** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-25 20:00:49.683447** |

**Missing Exposures**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **SnapTime** | **Volcker Business Area** | **Volcker Trading Desk** | **Limit Name** | **Limit Code** |
| **04:00 US/Eastern** | **GLOBAL RATES** | **CFD AND STRUCTURED NOTES** | **INTRA - GLOBAL RATES - CFD - IR Vega P (1% Rel): USD** | **INTRA\_FICC\_186** |
| **04:00 US/Eastern** | **GLOBAL RATES** | **CFD AND STRUCTURED NOTES** | **INTRA - GLOBAL RATES - CFD - IR Delta P1: USD** | **INTRA\_FICC\_187** |
| **10:00 US/Eastern** | **GLOBAL RATES** | **CFD AND STRUCTURED NOTES** | **INTRA - GLOBAL RATES - CFD - IR Vega P (1% Rel): USD** | **INTRA\_FICC\_186** |
| **10:00 US/Eastern** | **GLOBAL RATES** | **CFD AND STRUCTURED NOTES** | **INTRA - GLOBAL RATES - CFD - IR Delta P1: USD** | **INTRA\_FICC\_187** |
| **14:00 US/Eastern** | **GLOBAL RATES** | **CFD AND STRUCTURED NOTES** | **INTRA - GLOBAL RATES - CFD - IR Vega P (1% Rel): USD** | **INTRA\_FICC\_186** |
| **14:00 US/Eastern** | **GLOBAL RATES** | **CFD AND STRUCTURED NOTES** | **INTRA - GLOBAL RATES - CFD - IR Delta P1: USD** | **INTRA\_FICC\_187** |

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

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

**Sent:                                                         Wednesday, June 25, 2025 2:31 PM**

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

**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 Vega 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** | **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** |

**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** |

**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** |
| **09:00 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** |

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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** | **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** |

**Missing Exposures**

|  |  |  |  |  |
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| **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 GLOBAL RATES (2025-06-25) – EMEA**

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

**Sent:                                                         Wednesday, June 25, 2025 10:31 PM**

**To:                                                            dragos.m.popescu@bofa.com; Rajendran, Aishvarya; Shah, Sidharth; DG Quartz FICC Risk Horizontal; Gao, Emma; Vena, Caroline; Oldham, Robert; Ramamurthy, Jayachandran; 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** |

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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** |
| **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** |

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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** |