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

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

**Sent:**Monday, July 21, 2025 6:22 PM

**To:**DG Quartz FICC Risk Horizontal

**Cc:**DG Remote Risk Core IND

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

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

**CFTC Vega Summary**

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

**CFTC Delta Summary**

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

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

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

**Sent:                                                         Monday, July 21, 2025 6:23 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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| **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** | **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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| **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** | **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 GLOBAL CREDIT (2025-06-18) – AMRS**

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

**Sent:                                                         Monday, July 21, 2025 6:22 PM**

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

**Cc:                                                             DG Remote Risk Core IND**

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

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

**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** | **(584,174)** | **39** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 08:00:49.716608** |
| **06:00 EDT** | **EMEA CREDIT** | **CS01** | **INTRA\_FICC\_Global Credit EMEA Credit\_USD\_ INDEX CS01+1bp** | **1,500,000** | **(889,841)** | **59** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 10:00:51.547886** |
| **08:01 EDT** | **EMEA CREDIT** | **CS01** | **INTRA\_FICC\_Global Credit EMEA Credit\_USD\_ INDEX CS01+1bp** | **1,500,000** | **(708,264)** | **47** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 12:01:32.716780** |
| **10:01 EDT** | **EMEA CREDIT** | **CS01** | **INTRA\_FICC\_Global Credit EMEA Credit\_USD\_ INDEX CS01+1bp** | **1,500,000** | **(523,771)** | **35** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 14:01:33.724556** |
| **12:01 EDT** | **EMEA CREDIT** | **CS01** | **INTRA\_FICC\_Global Credit EMEA Credit\_USD\_ INDEX CS01+1bp** | **1,500,000** | **(756,321)** | **50** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 16:01:33.726127** |
| **14:01 EDT** | **EMEA CREDIT** | **CS01** | **INTRA\_FICC\_Global Credit EMEA Credit\_USD\_ INDEX CS01+1bp** | **1,500,000** | **(539,840)** | **36** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 18:01:50.348441** |

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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** | **(53,483)** | **15** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 15:30:58.492202** |
| **13:30 EDT** | **LATAM CREDIT** | **CS01** | **INTRA\_FICC\_LATAM CREDIT\_USD\_CS01+1bp** | **350,000** | **(55,941)** | **16** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 17:30:45.697617** |
| **15:30 EDT** | **LATAM CREDIT** | **CS01** | **INTRA\_FICC\_LATAM CREDIT\_USD\_CS01+1bp** | **350,000** | **(60,665)** | **17** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 19:31:59.827467** |
| **17:30 EDT** | **LATAM CREDIT** | **CS01** | **INTRA\_FICC\_LATAM CREDIT\_USD\_CS01+1bp** | **350,000** | **(81,628)** | **23** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 21:30:48.535235** |

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| **Snap** | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| **08:01 EDT** | **US CREDIT INDEX** | **CS01** | **INTRA\_FICC\_Global Credit US Credit Index\_USD\_INDEX CS01+1bp** | **2,000,000** | **282,168** | **14** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 12:01:13.133499** |
| **10:00 EDT** | **US CREDIT INDEX** | **CS01** | **INTRA\_FICC\_Global Credit US Credit Index\_USD\_INDEX CS01+1bp** | **2,000,000** | **173,227** | **9** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 14:00:59.860100** |
| **12:01 EDT** | **US CREDIT INDEX** | **CS01** | **INTRA\_FICC\_Global Credit US Credit Index\_USD\_INDEX CS01+1bp** | **2,000,000** | **(17,956)** | **1** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 16:01:16.412489** |
| **14:01 EDT** | **US CREDIT INDEX** | **CS01** | **INTRA\_FICC\_Global Credit US Credit Index\_USD\_INDEX CS01+1bp** | **2,000,000** | **(1,386)** | **0** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 18:02:59.936923** |
| **16:01 EDT** | **US CREDIT INDEX** | **CS01** | **INTRA\_FICC\_Global Credit US Credit Index\_USD\_INDEX CS01+1bp** | **2,000,000** | **(5,010)** | **0** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 20:01:15.182604** |
| **18:01 EDT** | **US CREDIT INDEX** | **CS01** | **INTRA\_FICC\_Global Credit US Credit Index\_USD\_INDEX CS01+1bp** | **2,000,000** | **(6,004)** | **0** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 22:01:44.675238** |

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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** | **271,168** | **27** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 12:00:58.800192** |
| **10:00 EDT** | **US INVESTMENT GRADE** | **CS01** | **INTRA\_FICC\_Global Credit US Investment Grade\_USD INDEX CS01+1bp** | **1,000,000** | **271,131** | **27** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 14:00:50.916077** |
| **12:00 EDT** | **US INVESTMENT GRADE** | **CS01** | **INTRA\_FICC\_Global Credit US Investment Grade\_USD INDEX CS01+1bp** | **1,000,000** | **271,354** | **27** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 16:01:02.043769** |
| **14:01 EDT** | **US INVESTMENT GRADE** | **CS01** | **INTRA\_FICC\_Global Credit US Investment Grade\_USD INDEX CS01+1bp** | **1,000,000** | **271,411** | **27** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 18:01:50.787709** |
| **16:00 EDT** | **US INVESTMENT GRADE** | **CS01** | **INTRA\_FICC\_Global Credit US Investment Grade\_USD INDEX CS01+1bp** | **1,000,000** | **271,381** | **27** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 20:00:56.963657** |
| **18:00 EDT** | **US INVESTMENT GRADE** | **CS01** | **INTRA\_FICC\_Global Credit US Investment Grade\_USD INDEX CS01+1bp** | **1,000,000** | **271,351** | **27** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 22:00:59.498322** |

**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** | **27,084** | **2** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 08:00:49.716608** |
| **06:00 EDT** | **EMEA CREDIT** | **TOTAL NET CS01** | **INTRA\_Global Credit EMEA Credit\_USD\_TOTAL NET CS01-1bp** | **1,500,000** | **(220,163)** | **15** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 10:00:51.547886** |
| **08:01 EDT** | **EMEA CREDIT** | **TOTAL NET CS01** | **INTRA\_Global Credit EMEA Credit\_USD\_TOTAL NET CS01-1bp** | **1,500,000** | **(18,777)** | **1** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 12:01:32.716780** |
| **10:01 EDT** | **EMEA CREDIT** | **TOTAL NET CS01** | **INTRA\_Global Credit EMEA Credit\_USD\_TOTAL NET CS01-1bp** | **1,500,000** | **109,632** | **7** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 14:01:33.724556** |
| **12:01 EDT** | **EMEA CREDIT** | **TOTAL NET CS01** | **INTRA\_Global Credit EMEA Credit\_USD\_TOTAL NET CS01-1bp** | **1,500,000** | **(253,614)** | **17** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 16:01:33.726127** |
| **14:01 EDT** | **EMEA CREDIT** | **TOTAL NET CS01** | **INTRA\_Global Credit EMEA Credit\_USD\_TOTAL NET CS01-1bp** | **1,500,000** | **(24,567)** | **2** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 18:01:50.348441** |

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| **Snap** | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| **08:01 EDT** | **US CREDIT INDEX** | **TOTAL NET CS01** | **INTRA\_FICC\_Global Credit US Credit Index\_USD\_TOTAL NET CS01-1bp** | **1,500,000** | **282,168** | **19** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 12:01:13.133499** |
| **10:00 EDT** | **US CREDIT INDEX** | **TOTAL NET CS01** | **INTRA\_FICC\_Global Credit US Credit Index\_USD\_TOTAL NET CS01-1bp** | **1,500,000** | **173,227** | **12** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 14:00:59.860100** |
| **12:01 EDT** | **US CREDIT INDEX** | **TOTAL NET CS01** | **INTRA\_FICC\_Global Credit US Credit Index\_USD\_TOTAL NET CS01-1bp** | **1,500,000** | **(17,956)** | **1** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 16:01:16.412489** |
| **14:01 EDT** | **US CREDIT INDEX** | **TOTAL NET CS01** | **INTRA\_FICC\_Global Credit US Credit Index\_USD\_TOTAL NET CS01-1bp** | **1,500,000** | **(1,386)** | **0** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 18:02:59.936923** |
| **16:01 EDT** | **US CREDIT INDEX** | **TOTAL NET CS01** | **INTRA\_FICC\_Global Credit US Credit Index\_USD\_TOTAL NET CS01-1bp** | **1,500,000** | **(5,010)** | **0** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 20:01:15.182604** |
| **18:01 EDT** | **US CREDIT INDEX** | **TOTAL NET CS01** | **INTRA\_FICC\_Global Credit US Credit Index\_USD\_TOTAL NET CS01-1bp** | **1,500,000** | **(6,004)** | **0** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 22:01:44.675238** |

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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** | **720,361** | **36** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 12:00:58.800192** |
| **10:00 EDT** | **US INVESTMENT GRADE** | **TOTAL NET CS01** | **INTRA\_FICC\_Global Credit US Investment Grade\_USD\_TOTAL NET CS01-1bp** | **2,000,000** | **691,609** | **35** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 14:00:50.916077** |
| **12:00 EDT** | **US INVESTMENT GRADE** | **TOTAL NET CS01** | **INTRA\_FICC\_Global Credit US Investment Grade\_USD\_TOTAL NET CS01-1bp** | **2,000,000** | **653,355** | **33** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 16:01:02.043769** |
| **14:01 EDT** | **US INVESTMENT GRADE** | **TOTAL NET CS01** | **INTRA\_FICC\_Global Credit US Investment Grade\_USD\_TOTAL NET CS01-1bp** | **2,000,000** | **581,329** | **29** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 18:01:50.787709** |
| **16:00 EDT** | **US INVESTMENT GRADE** | **TOTAL NET CS01** | **INTRA\_FICC\_Global Credit US Investment Grade\_USD\_TOTAL NET CS01-1bp** | **2,000,000** | **553,106** | **28** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 20:00:56.963657** |
| **18:00 EDT** | **US INVESTMENT GRADE** | **TOTAL NET CS01** | **INTRA\_FICC\_Global Credit US Investment Grade\_USD\_TOTAL NET CS01-1bp** | **2,000,000** | **559,956** | **28** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 22:00:59.498322** |

**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** |
| **04:01 EDT** | **SSG - STRUCTURED PRODUCTS** | **Market Value** | **INTRA\_FICC\_Global Credit Structured Products CLO Trading CLO MV** | **2,000,000,000** | **1,517,431,002** | **76** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 08:01:13.656809** |
| **06:01 EDT** | **SSG - STRUCTURED PRODUCTS** | **Market Value** | **INTRA\_FICC\_Global Credit Structured Products CLO Trading CLO MV** | **2,000,000,000** | **1,517,431,002** | **76** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 10:01:39.722779** |
| **08:00 EDT** | **SSG - STRUCTURED PRODUCTS** | **Market Value** | **INTRA\_FICC\_Global Credit Structured Products CLO Trading CLO MV** | **2,000,000,000** | **1,517,431,002** | **76** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 12:01:06.735884** |
| **10:00 EDT** | **SSG - STRUCTURED PRODUCTS** | **Market Value** | **INTRA\_FICC\_Global Credit Structured Products CLO Trading CLO MV** | **2,000,000,000** | **1,526,428,302** | **76** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 14:04:35.380351** |
| **12:01 EDT** | **SSG - STRUCTURED PRODUCTS** | **Market Value** | **INTRA\_FICC\_Global Credit Structured Products CLO Trading CLO MV** | **2,000,000,000** | **1,635,821,988** | **82** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 16:01:31.276678** |
| **14:00 EDT** | **SSG - STRUCTURED PRODUCTS** | **Market Value** | **INTRA\_FICC\_Global Credit Structured Products CLO Trading CLO MV** | **2,000,000,000** | **1,184,822,931** | **59** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 18:00:50.760031** |
| **16:01 EDT** | **SSG - STRUCTURED PRODUCTS** | **Market Value** | **INTRA\_FICC\_Global Credit Structured Products CLO Trading CLO MV** | **2,000,000,000** | **1,186,254,221** | **59** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 20:01:09.369817** |
| **18:00 EDT** | **SSG - STRUCTURED PRODUCTS** | **Market Value** | **INTRA\_FICC\_Global Credit Structured Products CLO Trading CLO MV** | **2,000,000,000** | **1,641,909,121** | **82** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 22:00:52.552900** |

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| **Snap** | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| **10:01 EDT** | **US LEVERAGED LOAN** | **Market Value** | **INTRA\_FICC\_Global Credit Leveraged Loan MV** | **900,000,000** | **98,123,281** | **11** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 14:01:17.956493** |
| **12:01 EDT** | **US LEVERAGED LOAN** | **Market Value** | **INTRA\_FICC\_Global Credit Leveraged Loan MV** | **900,000,000** | **106,864,777** | **12** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 16:01:24.384175** |
| **14:00 EDT** | **US LEVERAGED LOAN** | **Market Value** | **INTRA\_FICC\_Global Credit Leveraged Loan MV** | **900,000,000** | **67,298,191** | **7** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 18:00:51.310146** |
| **16:01 EDT** | **US LEVERAGED LOAN** | **Market Value** | **INTRA\_FICC\_Global Credit Leveraged Loan MV** | **900,000,000** | **69,280,922** | **8** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 20:01:11.918545** |
| **18:00 EDT** | **US LEVERAGED LOAN** | **Market Value** | **INTRA\_FICC\_Global Credit Leveraged Loan MV** | **900,000,000** | **55,678,967** | **6** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 22:00:53.861271** |

**Missing Exposures**

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| **SnapTime** | **Volcker Business Area** | **Volcker Trading Desk** | **Limit Name** | **Limit Code** |
| **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 CREDIT (2025-06-18) – GLOBAL**

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

**Sent:                                                         Monday, July 21, 2025 6:23 PM**

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

**Cc:                                                             DG Remote Risk Core IND**

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

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

**CFTC CS01 Summary**

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| **Snap** | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| **09:00 JST** | **ASIA CREDIT** | **CS01** | **INTRA\_FICC\_Global Credit Asia Credit\_USD INDEX CS01+1bp** | **720,000** | **(224,611)** | **31** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 00:00:56.787327** |
| **11:01 JST** | **ASIA CREDIT** | **CS01** | **INTRA\_FICC\_Global Credit Asia Credit\_USD INDEX CS01+1bp** | **720,000** | **(206,166)** | **29** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 02:01:16.198607** |
| **13:03 JST** | **ASIA CREDIT** | **CS01** | **INTRA\_FICC\_Global Credit Asia Credit\_USD INDEX CS01+1bp** | **720,000** | **(206,123)** | **29** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 04:03:32.834432** |
| **15:01 JST** | **ASIA CREDIT** | **CS01** | **INTRA\_FICC\_Global Credit Asia Credit\_USD INDEX CS01+1bp** | **720,000** | **(206,123)** | **29** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 06:01:45.833332** |
| **17:00 JST** | **ASIA CREDIT** | **CS01** | **INTRA\_FICC\_Global Credit Asia Credit\_USD INDEX CS01+1bp** | **720,000** | **(200,767)** | **28** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 08:00:52.502207** |

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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 BST** | **CEEMEA CREDIT** | **CS01** | **INTRA\_FICC\_CEEMEA CREDIT\_USD\_CS01+1bp** | **315,000** | **(178,809)** | **57** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 10:30:48.123725** |
| **13:30 BST** | **CEEMEA CREDIT** | **CS01** | **INTRA\_FICC\_CEEMEA CREDIT\_USD\_CS01+1bp** | **315,000** | **(165,699)** | **53** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 12:30:46.253567** |
| **15:30 BST** | **CEEMEA CREDIT** | **CS01** | **INTRA\_FICC\_CEEMEA CREDIT\_USD\_CS01+1bp** | **315,000** | **(180,631)** | **57** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 14:32:01.404564** |
| **17:30 BST** | **CEEMEA CREDIT** | **CS01** | **INTRA\_FICC\_CEEMEA CREDIT\_USD\_CS01+1bp** | **315,000** | **(184,167)** | **58** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 16:30:53.755560** |

**CFTC TOTAL NET CS01 Summary**

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **Snap** | **Volcker Trading Desk** | **Limit Type** | **Limit Name** | **VolckerProposedLimit** | **Exposures** | **Utilization(%)** | **Limit Breached(Y/N)** | **Breach Reviewed(Y/N)** | **Limit Excess Code** | **Breach Comments** | **Commentor Name** | **Commentor Standard ID** | **Comment Time** |
| **09:00 JST** | **ASIA CREDIT** | **TOTAL NET CS01** | **INTRA\_FICC\_Global Credit Asia Credit\_USD\_TOTAL NET CS01-1bp** | **600,000** | **(18,386)** | **3** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 00:00:56.787327** |
| **11:01 JST** | **ASIA CREDIT** | **TOTAL NET CS01** | **INTRA\_FICC\_Global Credit Asia Credit\_USD\_TOTAL NET CS01-1bp** | **600,000** | **(880)** | **0** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 02:01:16.198607** |
| **13:03 JST** | **ASIA CREDIT** | **TOTAL NET CS01** | **INTRA\_FICC\_Global Credit Asia Credit\_USD\_TOTAL NET CS01-1bp** | **600,000** | **12,034** | **2** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 04:03:32.834432** |
| **15:01 JST** | **ASIA CREDIT** | **TOTAL NET CS01** | **INTRA\_FICC\_Global Credit Asia Credit\_USD\_TOTAL NET CS01-1bp** | **600,000** | **13,228** | **2** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 06:01:45.833332** |
| **17:00 JST** | **ASIA CREDIT** | **TOTAL NET CS01** | **INTRA\_FICC\_Global Credit Asia Credit\_USD\_TOTAL NET CS01-1bp** | **600,000** | **18,575** | **3** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 08:00:52.502207** |

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

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

**Sent:                                                         Monday, July 21, 2025 6:23 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**

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **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 RATES (2025-06-18) – APAC**

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

**Sent:                                                         Monday, July 21, 2025 6:22 PM**

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

**Cc:                                                             DG Remote Risk Core IND**

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

**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 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(2025-06-18)-%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%202025-06-18%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** |
| **11:20 JST** | **GLOBAL NON-LINEAR-APAC STRUCTURED RATES** | **IR01** | **INTRA - GLOBAL RATES - APAC NON-LINEAR - IR Delta - P1** | **900,000** | **(2,214,014)** | **246** | **Y** | **N** |  | **Breach has not been reviewed** | **No Approver** |  |  |
| **11:20 JST** | **GLOBAL NON-LINEAR-APAC STRUCTURED RATES** | **IR01** | **INTRA - MLI - GLOBAL RATES - APAC NON-LINEAR - IR Delta - P1** | **900,000** | **(2,455,961)** | **273** | **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** |
| **11:20 JST** | **GLOBAL NON-LINEAR-APAC STRUCTURED RATES** | **Vega** | **INTRA - BANA - GLOBAL RATES - APAC NON-LINEAR - IR Vega - P1% rel.** | **1,200,000** | **(51,036)** | **4** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 02:20:55.686005** |
| **11:20 JST** | **GLOBAL NON-LINEAR-APAC STRUCTURED RATES** | **Vega** | **INTRA - GLOBAL RATES - APAC NON-LINEAR - IR Vega - P1% rel.** | **1,200,000** | **191,217** | **16** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 02:20:55.686005** |
| **11:20 JST** | **GLOBAL NON-LINEAR-APAC STRUCTURED RATES** | **Vega** | **INTRA - GLOBAL RATES - APAC NON-LINEAR RATES - IR Vega - P10% rel. - JPY** | **450,000** | **139,382** | **31** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 02:20:55.686005** |
| **11:20 JST** | **GLOBAL NON-LINEAR-APAC STRUCTURED RATES** | **Vega** | **INTRA - MLI - GLOBAL RATES - APAC NON-LINEAR - IR Vega - P1% rel.** | **1,200,000** | **222,248** | **19** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 02:20:55.686005** |
| **13:21 JST** | **GLOBAL NON-LINEAR-APAC STRUCTURED RATES** | **Vega** | **INTRA - BANA - GLOBAL RATES - APAC NON-LINEAR - IR Vega - P1% rel.** | **1,200,000** | **(70,668)** | **6** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 04:22:02.678499** |
| **13:21 JST** | **GLOBAL NON-LINEAR-APAC STRUCTURED RATES** | **Vega** | **INTRA - GLOBAL RATES - APAC NON-LINEAR - IR Vega - P1% rel.** | **1,200,000** | **182,878** | **15** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 04:22:02.678499** |
| **13:21 JST** | **GLOBAL NON-LINEAR-APAC STRUCTURED RATES** | **Vega** | **INTRA - GLOBAL RATES - APAC NON-LINEAR RATES - IR Vega - P10% rel. - JPY** | **450,000** | **131,160** | **29** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 04:22:02.678499** |
| **13:21 JST** | **GLOBAL NON-LINEAR-APAC STRUCTURED RATES** | **Vega** | **INTRA - MLI - GLOBAL RATES - APAC NON-LINEAR - IR Vega - P1% rel.** | **1,200,000** | **233,511** | **19** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 04:22:02.678499** |
| **15:20 JST** | **GLOBAL NON-LINEAR-APAC STRUCTURED RATES** | **Vega** | **INTRA - BANA - GLOBAL RATES - APAC NON-LINEAR - IR Vega - P1% rel.** | **1,200,000** | **(70,278)** | **6** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 06:20:45.928813** |
| **15:20 JST** | **GLOBAL NON-LINEAR-APAC STRUCTURED RATES** | **Vega** | **INTRA - GLOBAL RATES - APAC NON-LINEAR - IR Vega - P1% rel.** | **1,200,000** | **179,779** | **15** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 06:20:45.928813** |
| **15:20 JST** | **GLOBAL NON-LINEAR-APAC STRUCTURED RATES** | **Vega** | **INTRA - GLOBAL RATES - APAC NON-LINEAR RATES - IR Vega - P10% rel. - JPY** | **450,000** | **127,843** | **28** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 06:20:45.928813** |
| **15:20 JST** | **GLOBAL NON-LINEAR-APAC STRUCTURED RATES** | **Vega** | **INTRA - MLI - GLOBAL RATES - APAC NON-LINEAR - IR Vega - P1% rel.** | **1,200,000** | **230,014** | **19** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 06:20:45.928813** |

**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** |
| **11:20 JST** | **GLOBAL NON-LINEAR-APAC STRUCTURED RATES** | **IR01** | **INTRA - BANA - GLOBAL RATES - APAC NON-LINEAR - IR Delta - P1** | **900,000** | **134,783** | **15** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 02:20:55.686005** |
| **11:20 JST** | **GLOBAL NON-LINEAR-APAC STRUCTURED RATES** | **IR01** | **INTRA - GLOBAL RATES - APAC NON-LINEAR - IR Delta - P1** | **900,000** | **(2,214,014)** | **246** | **Y** | **N** |  | **Breach has not been reviewed** | **No Approver** |  |  |
| **11:20 JST** | **GLOBAL NON-LINEAR-APAC STRUCTURED RATES** | **IR01** | **INTRA - MLI - GLOBAL RATES - APAC NON-LINEAR - IR Delta - P1** | **900,000** | **(2,455,961)** | **273** | **Y** | **N** |  | **Breach has not been reviewed** | **No Approver** |  |  |
| **13:21 JST** | **GLOBAL NON-LINEAR-APAC STRUCTURED RATES** | **IR01** | **INTRA - BANA - GLOBAL RATES - APAC NON-LINEAR - IR Delta - P1** | **900,000** | **125,764** | **14** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 04:22:02.678499** |
| **13:21 JST** | **GLOBAL NON-LINEAR-APAC STRUCTURED RATES** | **IR01** | **INTRA - GLOBAL RATES - APAC NON-LINEAR - IR Delta - P1** | **900,000** | **132,736** | **15** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 04:22:02.678499** |
| **13:21 JST** | **GLOBAL NON-LINEAR-APAC STRUCTURED RATES** | **IR01** | **INTRA - MLI - GLOBAL RATES - APAC NON-LINEAR - IR Delta - P1** | **900,000** | **(100,353)** | **11** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 04:22:02.678499** |
| **15:20 JST** | **GLOBAL NON-LINEAR-APAC STRUCTURED RATES** | **IR01** | **INTRA - BANA - GLOBAL RATES - APAC NON-LINEAR - IR Delta - P1** | **900,000** | **58,242** | **6** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 06:20:45.928813** |
| **15:20 JST** | **GLOBAL NON-LINEAR-APAC STRUCTURED RATES** | **IR01** | **INTRA - GLOBAL RATES - APAC NON-LINEAR - IR Delta - P1** | **900,000** | **262,467** | **29** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 06:20:45.928813** |
| **15:20 JST** | **GLOBAL NON-LINEAR-APAC STRUCTURED RATES** | **IR01** | **INTRA - MLI - GLOBAL RATES - APAC NON-LINEAR - IR Delta - P1** | **900,000** | **99,536** | **11** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 06:20:45.928813** |

**(UAT) EOD CFTC Report for GLOBAL RATES (2025-06-18) – EMEA**

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

**Sent:                                                         Monday, July 21, 2025 6:22 PM**

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

**Cc:                                                             DG Remote Risk Core IND**

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

**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:**

**EMEA LINEAR RATES -**[**Click Here**](mailto:dg.quartz_ficc_risk_horizontal@bofa.com?subject=Supervisor%20Acknowledgement%20for%20CFTC%20EOD%20Summary%20Report%20EMEA%20LINEAR%20RATES(2025-06-18)-%20Unacknowledged%20breaches%20&body=As%20a%20desk%20head/Supervisor%20of%20EMEA%20LINEAR%20RATES%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** |
| **11:01 BST** | **EMEA LINEAR RATES** | **IR01** | **INTRA - GLOBAL RATES - EMEA LINEAR - IR Delta - P1** | **1,500,000** | **(1,642,299)** | **109** | **Y** | **N** |  | **Breach has not been reviewed** | **No Approver** |  |  |
| **12:00 BST** | **EMEA LINEAR RATES** | **IR01** | **INTRA - GLOBAL RATES - EMEA LINEAR - IR Delta - P1** | **1,500,000** | **(1,626,235)** | **108** | **Y** | **N** |  | **Breach has not been reviewed** | **No Approver** |  |  |
| **13:01 BST** | **EMEA LINEAR RATES** | **IR01** | **INTRA - GLOBAL RATES - EMEA LINEAR - IR Delta - P1** | **1,500,000** | **(1,503,418)** | **100** | **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** |
| **09:01 BST** | **EMEA LINEAR RATES** | **Vega** | **INTRA - BANA - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel.** | **200,000** | **(20,618)** | **10** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 08:01:15.559941** |
| **09:01 BST** | **EMEA LINEAR RATES** | **Vega** | **INTRA - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel.** | **200,000** | **(25,641)** | **13** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 08:01:15.559941** |
| **09:01 BST** | **EMEA LINEAR RATES** | **Vega** | **INTRA - MLI - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel.** | **200,000** | **(132)** | **0** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 08:01:15.559941** |
| **10:01 BST** | **EMEA LINEAR RATES** | **Vega** | **INTRA - BANA - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel.** | **200,000** | **(20,673)** | **10** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 09:01:31.504468** |
| **10:01 BST** | **EMEA LINEAR RATES** | **Vega** | **INTRA - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel.** | **200,000** | **(25,527)** | **13** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 09:01:31.504468** |
| **10:01 BST** | **EMEA LINEAR RATES** | **Vega** | **INTRA - MLI - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel.** | **200,000** | **42** | **0** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 09:01:31.504468** |
| **11:01 BST** | **EMEA LINEAR RATES** | **Vega** | **INTRA - BANA - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel.** | **200,000** | **(20,700)** | **10** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 10:01:31.912403** |
| **11:01 BST** | **EMEA LINEAR RATES** | **Vega** | **INTRA - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel.** | **200,000** | **(26,042)** | **13** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 10:01:31.912403** |
| **11:01 BST** | **EMEA LINEAR RATES** | **Vega** | **INTRA - MLI - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel.** | **200,000** | **(434)** | **0** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 10:01:31.912403** |
| **12:00 BST** | **EMEA LINEAR RATES** | **Vega** | **INTRA - BANA - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel.** | **200,000** | **(20,702)** | **10** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 11:00:52.465852** |
| **12:00 BST** | **EMEA LINEAR RATES** | **Vega** | **INTRA - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel.** | **200,000** | **(26,078)** | **13** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 11:00:52.465852** |
| **12:00 BST** | **EMEA LINEAR RATES** | **Vega** | **INTRA - MLI - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel.** | **200,000** | **(460)** | **0** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 11:00:52.465852** |
| **13:01 BST** | **EMEA LINEAR RATES** | **Vega** | **INTRA - BANA - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel.** | **200,000** | **(20,680)** | **10** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 12:01:31.917047** |
| **13:01 BST** | **EMEA LINEAR RATES** | **Vega** | **INTRA - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel.** | **200,000** | **(26,126)** | **13** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 12:01:31.917047** |
| **13:01 BST** | **EMEA LINEAR RATES** | **Vega** | **INTRA - MLI - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel.** | **200,000** | **(524)** | **0** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 12:01:31.917047** |
| **14:01 BST** | **EMEA LINEAR RATES** | **Vega** | **INTRA - BANA - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel.** | **200,000** | **(20,679)** | **10** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 13:01:33.390125** |
| **14:01 BST** | **EMEA LINEAR RATES** | **Vega** | **INTRA - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel.** | **200,000** | **(26,278)** | **13** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 13:01:33.390125** |
| **14:01 BST** | **EMEA LINEAR RATES** | **Vega** | **INTRA - MLI - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel.** | **200,000** | **(676)** | **0** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 13:01:33.390125** |
| **16:01 BST** | **EMEA LINEAR RATES** | **Vega** | **INTRA - BANA - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel.** | **200,000** | **(20,714)** | **10** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 15:01:34.024759** |
| **16:01 BST** | **EMEA LINEAR RATES** | **Vega** | **INTRA - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel.** | **200,000** | **(26,230)** | **13** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 15:01:34.024759** |
| **16:01 BST** | **EMEA LINEAR RATES** | **Vega** | **INTRA - MLI - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel.** | **200,000** | **(599)** | **0** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 15:01:34.024759** |

**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** | **83,236** | **6** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 08:01:15.559941** |
| **09:01 BST** | **EMEA LINEAR RATES** | **IR01** | **INTRA - GLOBAL RATES - EMEA LINEAR - EUR - IR Delta - P1** | **1,500,000** | **(783,518)** | **52** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 08:01:15.559941** |
| **09:01 BST** | **EMEA LINEAR RATES** | **IR01** | **INTRA - GLOBAL RATES - EMEA LINEAR - GBP - IR Delta - P1** | **1,250,000** | **(371,536)** | **30** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 08:01:15.559941** |
| **09:01 BST** | **EMEA LINEAR RATES** | **IR01** | **INTRA - GLOBAL RATES - EMEA LINEAR - IR Delta - P1** | **1,500,000** | **(1,482,074)** | **99** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 08:01:15.559941** |
| **09:01 BST** | **EMEA LINEAR RATES** | **IR01** | **INTRA - MLI - GLOBAL RATES - EMEA LINEAR - IR Delta - P1** | **1,500,000** | **(248,326)** | **17** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 08:01:15.559941** |
| **10:01 BST** | **EMEA LINEAR RATES** | **IR01** | **INTRA - BANA - GLOBAL RATES - EMEA LINEAR - IR Delta - P1** | **1,500,000** | **83,041** | **6** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 09:01:31.504468** |
| **10:01 BST** | **EMEA LINEAR RATES** | **IR01** | **INTRA - GLOBAL RATES - EMEA LINEAR - EUR - IR Delta - P1** | **1,500,000** | **(812,004)** | **54** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 09:01:31.504468** |
| **10:01 BST** | **EMEA LINEAR RATES** | **IR01** | **INTRA - GLOBAL RATES - EMEA LINEAR - GBP - IR Delta - P1** | **1,250,000** | **(403,690)** | **32** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 09:01:31.504468** |
| **10:01 BST** | **EMEA LINEAR RATES** | **IR01** | **INTRA - GLOBAL RATES - EMEA LINEAR - IR Delta - P1** | **1,500,000** | **(1,486,463)** | **99** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 09:01:31.504468** |
| **10:01 BST** | **EMEA LINEAR RATES** | **IR01** | **INTRA - MLI - GLOBAL RATES - EMEA LINEAR - IR Delta - P1** | **1,500,000** | **(278,572)** | **19** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 09:01:31.504468** |
| **11:01 BST** | **EMEA LINEAR RATES** | **IR01** | **INTRA - BANA - GLOBAL RATES - EMEA LINEAR - IR Delta - P1** | **1,500,000** | **83,289** | **6** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 10:01:31.912403** |
| **11:01 BST** | **EMEA LINEAR RATES** | **IR01** | **INTRA - GLOBAL RATES - EMEA LINEAR - EUR - IR Delta - P1** | **1,500,000** | **(806,419)** | **54** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 10:01:31.912403** |
| **11:01 BST** | **EMEA LINEAR RATES** | **IR01** | **INTRA - GLOBAL RATES - EMEA LINEAR - GBP - IR Delta - P1** | **1,250,000** | **(554,504)** | **44** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 10:01:31.912403** |
| **11:01 BST** | **EMEA LINEAR RATES** | **IR01** | **INTRA - GLOBAL RATES - EMEA LINEAR - IR Delta - P1** | **1,500,000** | **(1,642,299)** | **109** | **Y** | **N** |  | **Breach has not been reviewed** | **No Approver** |  |  |
| **11:01 BST** | **EMEA LINEAR RATES** | **IR01** | **INTRA - MLI - GLOBAL RATES - EMEA LINEAR - IR Delta - P1** | **1,500,000** | **(456,407)** | **30** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 10:01:31.912403** |
| **12:00 BST** | **EMEA LINEAR RATES** | **IR01** | **INTRA - BANA - GLOBAL RATES - EMEA LINEAR - IR Delta - P1** | **1,500,000** | **85,586** | **6** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 11:00:52.465852** |
| **12:00 BST** | **EMEA LINEAR RATES** | **IR01** | **INTRA - GLOBAL RATES - EMEA LINEAR - EUR - IR Delta - P1** | **1,500,000** | **(839,173)** | **56** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 11:00:52.465852** |
| **12:00 BST** | **EMEA LINEAR RATES** | **IR01** | **INTRA - GLOBAL RATES - EMEA LINEAR - GBP - IR Delta - P1** | **1,250,000** | **(521,035)** | **42** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 11:00:52.465852** |
| **12:00 BST** | **EMEA LINEAR RATES** | **IR01** | **INTRA - GLOBAL RATES - EMEA LINEAR - IR Delta - P1** | **1,500,000** | **(1,626,235)** | **108** | **Y** | **N** |  | **Breach has not been reviewed** | **No Approver** |  |  |
| **12:00 BST** | **EMEA LINEAR RATES** | **IR01** | **INTRA - MLI - GLOBAL RATES - EMEA LINEAR - IR Delta - P1** | **1,500,000** | **(478,430)** | **32** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 11:00:52.465852** |
| **13:01 BST** | **EMEA LINEAR RATES** | **IR01** | **INTRA - BANA - GLOBAL RATES - EMEA LINEAR - IR Delta - P1** | **1,500,000** | **83,301** | **6** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 12:01:31.917047** |
| **13:01 BST** | **EMEA LINEAR RATES** | **IR01** | **INTRA - GLOBAL RATES - EMEA LINEAR - EUR - IR Delta - P1** | **1,500,000** | **(830,303)** | **55** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 12:01:31.917047** |
| **13:01 BST** | **EMEA LINEAR RATES** | **IR01** | **INTRA - GLOBAL RATES - EMEA LINEAR - GBP - IR Delta - P1** | **1,250,000** | **(402,222)** | **32** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 12:01:31.917047** |
| **13:01 BST** | **EMEA LINEAR RATES** | **IR01** | **INTRA - GLOBAL RATES - EMEA LINEAR - IR Delta - P1** | **1,500,000** | **(1,503,418)** | **100** | **Y** | **N** |  | **Breach has not been reviewed** | **No Approver** |  |  |
| **13:01 BST** | **EMEA LINEAR RATES** | **IR01** | **INTRA - MLI - GLOBAL RATES - EMEA LINEAR - IR Delta - P1** | **1,500,000** | **(358,929)** | **24** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 12:01:31.917047** |
| **14:01 BST** | **EMEA LINEAR RATES** | **IR01** | **INTRA - BANA - GLOBAL RATES - EMEA LINEAR - IR Delta - P1** | **1,500,000** | **83,334** | **6** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 13:01:33.390125** |
| **14:01 BST** | **EMEA LINEAR RATES** | **IR01** | **INTRA - GLOBAL RATES - EMEA LINEAR - EUR - IR Delta - P1** | **1,500,000** | **(805,814)** | **54** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 13:01:33.390125** |
| **14:01 BST** | **EMEA LINEAR RATES** | **IR01** | **INTRA - GLOBAL RATES - EMEA LINEAR - GBP - IR Delta - P1** | **1,250,000** | **(277,335)** | **22** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 13:01:33.390125** |
| **14:01 BST** | **EMEA LINEAR RATES** | **IR01** | **INTRA - GLOBAL RATES - EMEA LINEAR - IR Delta - P1** | **1,500,000** | **(1,355,068)** | **90** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 13:01:33.390125** |
| **14:01 BST** | **EMEA LINEAR RATES** | **IR01** | **INTRA - MLI - GLOBAL RATES - EMEA LINEAR - IR Delta - P1** | **1,500,000** | **(210,053)** | **14** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 13:01:33.390125** |
| **16:01 BST** | **EMEA LINEAR RATES** | **IR01** | **INTRA - BANA - GLOBAL RATES - EMEA LINEAR - IR Delta - P1** | **1,500,000** | **83,885** | **6** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 15:01:34.024759** |
| **16:01 BST** | **EMEA LINEAR RATES** | **IR01** | **INTRA - GLOBAL RATES - EMEA LINEAR - EUR - IR Delta - P1** | **1,500,000** | **(758,063)** | **51** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 15:01:34.024759** |
| **16:01 BST** | **EMEA LINEAR RATES** | **IR01** | **INTRA - GLOBAL RATES - EMEA LINEAR - GBP - IR Delta - P1** | **1,250,000** | **(317,993)** | **25** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 15:01:34.024759** |
| **16:01 BST** | **EMEA LINEAR RATES** | **IR01** | **INTRA - GLOBAL RATES - EMEA LINEAR - IR Delta - P1** | **1,500,000** | **(1,354,179)** | **90** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 15:01:34.024759** |
| **16:01 BST** | **EMEA LINEAR RATES** | **IR01** | **INTRA - MLI - GLOBAL RATES - EMEA LINEAR - IR Delta - P1** | **1,500,000** | **(132,258)** | **9** | **N** |  |  | **No breach, No action required** | **System Approved** | **system** | **2025-06-18 15:01:34.024759** |

**Missing Exposures**

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| **SnapTime** | **Volcker Business Area** | **Volcker Trading Desk** | **Limit Name** | **Limit Code** |
| **15:00 Europe/London** | **GLOBAL RATES** | **EMEA LINEAR RATES** | **INTRA - GLOBAL RATES - EMEA LINEAR - IR Delta - P1** | **INTRA\_FICC\_101** |
| **15:00 Europe/London** | **GLOBAL RATES** | **EMEA LINEAR RATES** | **INTRA - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel.** | **INTRA\_FICC\_102** |
| **15:00 Europe/London** | **GLOBAL RATES** | **EMEA LINEAR RATES** | **INTRA - BANA - GLOBAL RATES - EMEA LINEAR - IR Delta - P1** | **RATES0161** |
| **15:00 Europe/London** | **GLOBAL RATES** | **EMEA LINEAR RATES** | **INTRA - BANA - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel.** | **RATES0162** |
| **15:00 Europe/London** | **GLOBAL RATES** | **EMEA LINEAR RATES** | **INTRA - MLI - GLOBAL RATES - EMEA LINEAR - IR Delta - P1** | **RATES0173** |
| **15:00 Europe/London** | **GLOBAL RATES** | **EMEA LINEAR RATES** | **INTRA - MLI - GLOBAL RATES - EMEA LINEAR - IR Vega - P1% rel.** | **RATES0174** |
| **15:00 Europe/London** | **GLOBAL RATES** | **EMEA LINEAR RATES** | **INTRA - GLOBAL RATES - EMEA LINEAR - GBP - IR Delta - P1** | **RATES1030** |
| **15:00 Europe/London** | **GLOBAL RATES** | **EMEA LINEAR RATES** | **INTRA - GLOBAL RATES - EMEA LINEAR - EUR - IR Delta - P1** | **RATES1031** |