

Series	Collection ID	Database Table	XML Table	Worksheet	Start Date	End Date	Technical Field Name / MORM	Report Form Line Item	Attributes / Format (Date / Text / Numeric)	Field Type (DateType / Varchar / Decima)	Primary Key	Item Description	Derived Item (Yes/No)	Item Derivation Calculation	Comments	Status
FRV14Q	TRDNG	TRDNG AGNCS	TRDNG AGNCS Data Collect	Agencies	20150930	99991231	CTRDH410	Rating	Text	Varchar (0)	Yes	Grade Rating: AAA AA BBB BB etc.	No			No Change
FRV14Q	TRDNG	TRDNG AGNCS	TRDNG AGNCS Data Collect	Agencies	20150930	99991231	ID RSSD	Integer	Numeric (7 0)	Yes	Institution ID RSSD	No				No Change
FRV14Q	TRDNG	TRDNG AGNCS	TRDNG AGNCS Data Collect	Agencies	20150930	99991231	D DT	D DT	DateTime	DateTime	Yes	Reporting Period	No			No Change
FRV14Q	TRDNG	TRDNG AGNCS	TRDNG AGNCS Data Collect	Agencies	20150930	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar(1)	Yes	TransType (Insert "I" Update "U" Delete "D")	No			No Change
FRV14Q	TRDNG	TRDNG AGNCS	TRDNG AGNCS Data Collect	Agencies	20150930	99991231	CTRDH346	Submission Type	Text	Varchar (15)	Yes	Submission Type: Trading CVA Hedges FVO Hedges	No			No Change
FRV14Q	TRDNG	TRDNG AGNCS	TRDNG AGNCS Data Collect	Agencies	20150930	99991231	CTRDH102	Product Type	Text	Varchar (50)	Yes	Product Type: US Residential Agency Products US Commercial Agency Products etc.	No			No Change
FRV14Q	TRDNG	TRDNG AGNCS	TRDNG AGNCS Data Collect	Agencies	20150930	99991231	CTRDH103	Product	Text	Varchar (50)	Yes	Product: IOs Pass-Throughs Cash Agency CMBS etc.	No			No Change
FRV14Q	TRDNG	TRDNG AGNCS	TRDNG AGNCS Data Collect	Agencies	20150930	99991231	CTRDH109	OAS Widening	Text	Varchar (0)	Yes	Absolute Widening of OAS: numeric or na	No			No Change
FRV14Q	TRDNG	TRDNG AGNCS	TRDNG AGNCS Data Collect	Agencies	20150930	99991231	CTRDH104	MV	Numeric	Numeric (16 6)	No	Market Value (\$MM)	No			No Change
FRV14Q	TRDNG	TRDNG AGNCS	TRDNG AGNCS Data Collect	Agencies	20150930	99991231	CTRDH105	DV01	Numeric	Numeric (16 6)	No	DV01 (\$K / 1bp)	No			No Change
FRV14Q	TRDNG	TRDNG AGNCS	TRDNG AGNCS Data Collect	Agencies	20150930	99991231	CTRDH106	CS01	Numeric	Numeric (16 6)	No	CS01 (\$K / 1bp spread widening)	No			No Change
FRV14Q	TRDNG	TRDNG AGNCS	TRDNG AGNCS Data Collect	Agencies	20150930	99991231	CTRDH107	SK/ 1% prepayment	Numeric	Numeric (16 6)	No	SK / 1% rise in prepayments	No			No Change
FRV14Q	TRDNG	TRDNG AGNCS	TRDNG AGNCS Data Collect	Agencies	20150930	99991231	CTRDH108	P/L	Numeric	Numeric (16 6)	No	Profit/Loss in \$K from an Absolute Widening in OAS (spread)	No			No Change
FRV14Q	TRDNG	TRDNG AGNCS	TRDNG AGNCS Data Collect	Agencies	20150930	99991231	CTRD735	Effective Date	DateTime	DateTime	No	Effective Date (MM/DD/YYYY)	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Energy	20150930	99991231	ID RSSD	Integer	Numeric (7 0)	Yes	Institution ID RSSD	No				No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Energy	20150930	99991231	D DT	D DT	DateTime	DateTime	Yes	Reporting Period	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Energy	20150930	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar(1)	Yes	TransType (Insert "I" Update "U" Delete "D")	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Energy	20150930	99991231	CTRDH346	Submission Type	Text	Varchar (15)	Yes	Submission Type: Trading CVA Hedges FVO Hedges	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Energy	20150930	99991231	CTRDH083	Category 1	Text	Varchar (200)	Yes	Category 1: Oil Products Natural Gas Power Other Energy Informational	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Energy	20150930	99991231	CTRDH084	Category 2	Text	Varchar (200)	Yes	Category 2: Brent Dubai Fateh Maya Gulf Coast UK CBR Other Freight etc.	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Energy	20150930	99991231	CTRDH086	Maturity	Text	Varchar (0)	Yes	Maturity	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Energy	20150930	99991231	CTRDH087	Delta	Numeric	Numeric (16 6)	No	Delta (\$MM)	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Energy	20150930	99991231	CTRDH088	Gamma	Numeric	Numeric (16 6)	No	Gamma (\$MM/ 1%)	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Energy	20150930	99991231	CTRDH089	Absolute Vega	Numeric	Numeric (16 6)	No	Vega (\$MM/ 1 vol pt)	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Energy	20150930	99991231	CTRD735	Effective Date	DateTime	DateTime	No	Effective Date (MM/DD/YYYY)	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Metals	20150930	99991231	ID RSSD	Integer	Numeric (7 0)	Yes	Institution ID RSSD	No				No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Metals	20150930	99991231	D DT	D DT	DateTime	DateTime	Yes	Reporting Period	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Metals	20150930	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar(1)	Yes	TransType (Insert "I" Update "U" Delete "D")	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Metals	20150930	99991231	CTRDH346	Submission Type	Text	Varchar (15)	Yes	Submission Type: Trading CVA Hedges FVO Hedges	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Metals	20150930	99991231	CTRDH083	Category 1	Text	Varchar (200)	Yes	Category 1: Precious Metals Base Metals Other/Unspecified Metals	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Metals	20150930	99991231	CTRDH084	Category 2	Text	Varchar (200)	Yes	Category 2: Gold Silver Palladium Aluminum (Primary) Copper etc.	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Metals	20150930	99991231	CTRDH086	Maturity	Text	Varchar (0)	Yes	Maturity	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Metals	20150930	99991231	CTRDH087	Delta	Numeric	Numeric (16 6)	No	Delta (\$MM)	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Metals	20150930	99991231	CTRDH088	Gamma	Numeric	Numeric (16 6)	No	Gamma (\$MM/ 1%)	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Metals	20150930	99991231	CTRDH089	Absolute Vega	Numeric	Numeric (16 6)	No	Vega (\$MM/ 1 vol pt)	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Metals	20150930	99991231	CTRDH090	Relative Vega	Numeric	Numeric (16 6)	No	Vega (\$MM / 10% Rel)	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Metals	20150930	99991231	CTRD735	Effective Date	DateTime	DateTime	No	Effective Date (MM/DD/YYYY)	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Ags & Softs	20150930	99991231	ID RSSD	Integer	Numeric (7 0)	Yes	Institution ID RSSD	No				No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Ags & Softs	20150930	99991231	D DT	D DT	DateTime	DateTime	Yes	Reporting Period	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Ags & Softs	20150930	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar(1)	Yes	TransType (Insert "I" Update "U" Delete "D")	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Ags & Softs	20150930	99991231	CTRDH346	Submission Type	Text	Varchar (15)	Yes	Submission Type: Trading CVA Hedges FVO Hedges	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Ags & Softs	20150930	99991231	CTRDH083	Category 1	Text	Varchar (200)	Yes	Category 1: Age & Softs	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Ags & Softs	20150930	99991231	CTRDH084	Category 2	Text	Varchar (200)	Yes	Category 2: Cocoa Coffee Corn Cotton Cattle etc.	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Ags & Softs	20150930	99991231	CTRDH086	Maturity	Text	Varchar (0)	Yes	Maturity	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Ags & Softs	20150930	99991231	CTRDH087	Delta	Numeric	Numeric (16 6)	No	Delta (\$MM)	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Ags & Softs	20150930	99991231	CTRDH088	Gamma	Numeric	Numeric (16 6)	No	Gamma (\$MM/ 1%)	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Ags & Softs	20150930	99991231	CTRDH089	Absolute Vega	Numeric	Numeric (16 6)	No	Vega (\$MM/ 1 vol pt)	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Ags & Softs	20150930	99991231	CTRDH090	Relative Vega	Numeric	Numeric (16 6)	No	Vega (\$MM / 10% Rel)	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Ags & Softs	20150930	99991231	CTRD735	Effective Date	DateTime	DateTime	No	Effective Date (MM/DD/YYYY)	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Commodity Indices	20150930	99991231	ID RSSD	Integer	Numeric (7 0)	Yes	Institution ID RSSD	No				No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Commodity Indices	20150930	99991231	D DT	D DT	DateTime	DateTime	Yes	Reporting Period	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Commodity Indices	20150930	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar(1)	Yes	TransType (Insert "I" Update "U" Delete "D")	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Commodity Indices	20150930	99991231	CTRDH346	Submission Type	Text	Varchar (15)	Yes	Submission Type: Trading CVA Hedges FVO Hedges	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Commodity Indices	20150930	99991231	CTRDH083	Category 1	Text	Varchar (200)	Yes	Category 1: Commodity Indices	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Commodity Indices	20150930	99991231	CTRDH084	Category 2	Text	Varchar (200)	Yes	Category 2: S&P GSCI Index D-UBS Index TR/ CRB Index etc.	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Commodity Indices	20150930	99991231	CTRDH086	Maturity	Text	Varchar (0)	Yes	Maturity	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Commodity Indices	20150930	99991231	CTRDH087	Delta	Numeric	Numeric (16 6)	No	Delta (\$MM)	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Commodity Indices	20150930	99991231	CTRDH088	Gamma	Numeric	Numeric (16 6)	No	Gamma (\$MM/ 1%)	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Commodity Indices	20150930	99991231	CTRDH089	Absolute Vega	Numeric	Numeric (16 6)	No	Vega (\$MM/ 1 vol pt)	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Commodity Indices	20150930	99991231	CTRDH090	Relative Vega	Numeric	Numeric (16 6)	No	Vega (\$MM / 10% Rel)	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY	TRDNG CDMTY Data Collect	Commodity Indices	20150930	99991231	CTRD735	Effective Date	DateTime	DateTime	No	Effective Date (MM/DD/YYYY)	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY SVG	TRDNG CDMTY SVG Data Collect	Commodity Spot-Vol Grids	20150930	99991231	ID RSSD	Integer	Numeric (7 0)	Yes	Institution ID RSSD	No				No Change
FRV14Q	TRDNG	TRDNG CDMTY SVG	TRDNG CDMTY SVG Data Collect	Commodity Spot-Vol Grids	20150930	99991231	D DT	D DT	DateTime	DateTime	Yes	Reporting Period	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY SVG	TRDNG CDMTY SVG Data Collect	Commodity Spot-Vol Grids	20150930	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar(1)	Yes	TransType (Insert "I" Update "U" Delete "D")	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY SVG	TRDNG CDMTY SVG Data Collect	Commodity Spot-Vol Grids	20150930	99991231	CTRDH346	Submission Type	Text	Varchar (15)	Yes	Submission Type: Trading CVA Hedges FVO Hedges	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY SVG	TRDNG CDMTY SVG Data Collect	Commodity Spot-Vol Grids	20150930	99991231	CTRDH092	Change Vol	Numeric	Numeric (16 6)	Yes	Change in volatility: % or bps	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY SVG	TRDNG CDMTY SVG Data Collect	Commodity Spot-Vol Grids	20150930	99991231	CTRDH093	% Change Spot	Numeric	Numeric (8 4)	Yes	Percentage change in spot value	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY SVG	TRDNG CDMTY SVG Data Collect	Commodity Spot-Vol Grids	20150930	99991231	CTRDH094	Commodity type	Text	Varchar (50)	Yes	Commodity type: Oil Products Natural Gas Power etc.	No			No Change
FRV14Q	TRDNG	TRDNG CDMTY SVG	TRDNG CDMTY SVG Data Collect	Commodity Spot-Vol Grids	20150930	99991231	CTRDH091	Volatility Expressed	Text	Varchar (50)	No	How volatility changes are expressed: Absolute Shift in Vol Pts or Relative % change in Volatility	No			No Change

[illegible]

FRY14Q	TRDNG	TRDNG FVO	TRDNG FVO Data Colect	FVO Special Collection	20150930	99991231	CTRD101	FVO Loan MTM P&L (\$m)	Numeric	Numeric (16.6)	No	Fair Value Option Loan Mark to Market Profit and Loss (\$m)	No				No Change
FRY14Q	TRDNG	TRDNG FVO	TRDNG FVO Data Colect	FVO Special Collection	20150930	99991231	CTRD102	FVO Loan Incr. JTD P&L (\$m)	Numeric	Numeric (16.6)	No	Fair Value Option Loan Incremental Jump to Default Profit and Loss (\$m)	No				No Change
FRY14Q	TRDNG	TRDNG FVO	TRDNG FVO Data Colect	FVO Special Collection	20150930	99991231	CTRD103	FVO Loan CS01 (\$k/bp)	Numeric	Numeric (16.6)	No	Fair Value Option Loan CS01 (\$k/bp)	No				No Change
FRY14Q	TRDNG	TRDNG FVO	TRDNG FVO Data Colect	FVO Special Collection	20150930	99991231	CTRD104	Hedge Notional (\$m)	Numeric	Numeric (16.6)	No	Hedge Notional (\$m)	No				No Change
FRY14Q	TRDNG	TRDNG FVO	TRDNG FVO Data Colect	FVO Special Collection	20150930	99991231	CTRD105	Hedge MTM P&L (\$m)	Numeric	Numeric (16.6)	No	Hedge Mark to Market Profit and Loss (\$m)	No				No Change
FRY14Q	TRDNG	TRDNG FVO	TRDNG FVO Data Colect	FVO Special Collection	20150930	99991231	CTRD106	Hedge Incr. JTD P&L (\$m)	Numeric	Numeric (16.6)	No	Hedge Incremental Jump to Default Profit and Loss (\$m)	No				No Change
FRY14Q	TRDNG	TRDNG FVO	TRDNG FVO Data Colect	FVO Special Collection	20150930	99991231	CTRD098	Utilized Loan Balance (\$m)	Numeric	Numeric (16.6)	No	Utilized Loan Balance (\$m)	No				No Change
FRY14Q	TRDNG	TRDNG FVO	TRDNG FVO Data Colect	FVO Special Collection	20150930	99991231	CTRD097	FVO Loan CS01 Reporting Convention	Text	Varchar (0)	No	FVO Loan Hedge CS01 Reporting Convention ('Relative' or 'Absolute')	No				No Change
FRY14Q	TRDNG	TRDNG FX SPOT	TRDNG FX SPOT Data Collect	FX Spot	20150930	99991231	ID_RSSD	ID_RSSD	Integer	Numeric (7.0)	Yes	Institution ID_RSSD	No				No Change
FRY14Q	TRDNG	TRDNG FX SPOT	TRDNG FX SPOT Data Collect	FX Spot	20150930	99991231	D_DT	D_DT	DateTime	DateTime	Yes	Reporting Period	No				No Change
FRY14Q	TRDNG	TRDNG FX SPOT	TRDNG FX SPOT Data Collect	FX Spot	20150930	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar(1)	Yes	TransType (Insert "I" Update "U" Delete "D")	No				No Change
FRY14Q	TRDNG	TRDNG FX SPOT	TRDNG FX SPOT Data Collect	FX Spot	20150930	99991231	CTRDH346	Submission Type	Text	Varchar (15)	Yes	Submission Type: Trading CVA Hedges FVO Hedges	No				No Change
FRY14Q	TRDNG	TRDNG FX SPOT	TRDNG FX SPOT Data Collect	FX Spot	20150930	99991231	CTRDH056	Currency 1	Text	Varchar (0)	Yes	Currency 1	No				No Change
FRY14Q	TRDNG	TRDNG FX SPOT	TRDNG FX SPOT Data Collect	FX Spot	20150930	99991231	CTRDH057	Currency 2	Text	Varchar (0)	Yes	Currency 2	No				No Change
FRY14Q	TRDNG	TRDNG FX SPOT	TRDNG FX SPOT Data Collect	FX Spot	20150930	99991231	CTRDH060	%Change Spot	Text	Varchar (0)	Yes	Percentage Change in the value of Currency1 vs. Currency2: % or na	No				No Change
FRY14Q	TRDNG	TRDNG FX SPOT	TRDNG FX SPOT Data Collect	FX Spot	20150930	99991231	CTRDH058	Delta	Numeric	Numeric (16.6)	No	Delta (\$MM)	No				No Change
FRY14Q	TRDNG	TRDNG FX SPOT	TRDNG FX SPOT Data Collect	FX Spot	20150930	99991231	CTRDH059	Gamma	Numeric	Numeric (16.6)	No	Gamma (\$MM/ 1%)	No				No Change
FRY14Q	TRDNG	TRDNG FX SPOT	TRDNG FX SPOT Data Collect	FX Spot	20150930	99991231	CTRDH061	P/L	Numeric	Numeric (16.6)	No	\$MM Profit/Loss) From % Change in the value of Currency1 vs. Currency2	No				No Change
FRY14Q	TRDNG	TRDNG FX SPOT	TRDNG FX SPOT Data Collect	FX Spot	20150930	99991231	CTRD735	Effective Date	DateTime	DateTime	No	Effective Date (MM/DD/YYYY)	No				No Change
FRY14Q	TRDNG	TRDNG FX VEGA	TRDNG FX VEGA Data Collect	FX Vega	20150930	99991231	ID_RSSD	ID_RSSD	Integer	Numeric (7.0)	Yes	Institution ID_RSSD	No				No Change
FRY14Q	TRDNG	TRDNG FX VEGA	TRDNG FX VEGA Data Collect	FX Vega	20150930	99991231	D_DT	D_DT	DateTime	DateTime	Yes	Reporting Period	No				No Change
FRY14Q	TRDNG	TRDNG FX VEGA	TRDNG FX VEGA Data Collect	FX Vega	20150930	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar(1)	Yes	TransType (Insert "I" Update "U" Delete "D")	No				No Change
FRY14Q	TRDNG	TRDNG FX VEGA	TRDNG FX VEGA Data Collect	FX Vega	20150930	99991231	CTRDH346	Submission Type	Text	Varchar (15)	Yes	Submission Type: Trading CVA Hedges FVO Hedges	No				No Change
FRY14Q	TRDNG	TRDNG FX VEGA	TRDNG FX VEGA Data Collect	FX Vega	20150930	99991231	CTRDH062	Currency 1	Text	Varchar (0)	Yes	Currency 1	No				No Change
FRY14Q	TRDNG	TRDNG FX VEGA	TRDNG FX VEGA Data Collect	FX Vega	20150930	99991231	CTRDH063	Currency 2	Text	Varchar (0)	Yes	Currency 2	No				No Change
FRY14Q	TRDNG	TRDNG FX VEGA	TRDNG FX VEGA Data Collect	FX Vega	20150930	99991231	CTRDH064	Maturity	Text	Varchar (0)	Yes	Maturity	No				No Change
FRY14Q	TRDNG	TRDNG FX VEGA	TRDNG FX VEGA Data Collect	FX Vega	20150930	99991231	CTRDH065	Lognormal Vega	Numeric	Numeric (16.6)	No	FX Lognormal Vega (\$/ 1 vol pt)	No				No Change
FRY14Q	TRDNG	TRDNG FX VEGA	TRDNG FX VEGA Data Collect	FX Vega	20150930	99991231	CTRD735	Effective Date	DateTime	DateTime	No	Effective Date (MM/DD/YYYY)	No				No Change
FRY14Q	TRDNG	TRDNG IDR CC	TRDNG IDR CC Data Collect	IDR - Corporate Credit	20150930	99991231	ID_RSSD	ID_RSSD	Integer	Numeric (7.0)	Yes	Institution ID_RSSD	No				No Change
FRY14Q	TRDNG	TRDNG IDR CC	TRDNG IDR CC Data Collect	IDR - Corporate Credit	20150930	99991231	D_DT	D_DT	DateTime	DateTime	Yes	Reporting Period	No				No Change
FRY14Q	TRDNG	TRDNG IDR CC	TRDNG IDR CC Data Collect	IDR - Corporate Credit	20150930	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar(1)	Yes	TransType (Insert "I" Update "U" Delete "D")	No				No Change
FRY14Q	TRDNG	TRDNG IDR CC	TRDNG IDR CC Data Collect	IDR - Corporate Credit	20150930	99991231	CTRDH346	Submission Type	Text	Varchar (15)	Yes	Submission Type: Trading CVA Hedges FVO Hedges	No				No Change
FRY14Q	TRDNG	TRDNG IDR CC	TRDNG IDR CC Data Collect	IDR - Corporate Credit	20150930	99991231	CTRDH148	Product Category	Text	Varchar (50)	Yes	Product Category: Table A Table B etc.	No				No Change
FRY14Q	TRDNG	TRDNG IDR CC	TRDNG IDR CC Data Collect	IDR - Corporate Credit	20150930	99991231	CTRDH149	Product Subcategory	Text	Varchar (50)	Yes	Subcategory: Corporate Credit - Advanced Economies Indices Bespoke etc.	No				No Change
FRY14Q	TRDNG	TRDNG IDR CC	TRDNG IDR CC Data Collect	IDR - Corporate Credit	20150930	99991231	CTRDH150	Product	Text	Varchar (0)	Yes	Product (Rating or Index): AAA AA CDX IG etc.	No				No Change
FRY14Q	TRDNG	TRDNG IDR CC	TRDNG IDR CC Data Collect	IDR - Corporate Credit	20150930	99991231	CTRDH151	MV long	Numeric	Numeric (16.6)	No	MV - longs* (\$MM)	No				No Change
FRY14Q	TRDNG	TRDNG IDR CC	TRDNG IDR CC Data Collect	IDR - Corporate Credit	20150930	99991231	CTRDH152	MV short	Numeric	Numeric (16.6)	No	MV - shorts* (\$MM)	No				No Change
FRY14Q	TRDNG	TRDNG IDR CC	TRDNG IDR CC Data Collect	IDR - Corporate Credit	20150930	99991231	CTRDH153	MV net	Numeric	Numeric (16.6)	Yes	MV - net* (\$MM)	Yes	Abs(CTRDH153) - Abs(CTRDH152)			No Change
FRY14Q	TRDNG	TRDNG IDR CC	TRDNG IDR CC Data Collect	IDR - Corporate Credit	20150930	99991231	CTRDH154	Notional long	Numeric	Numeric (16.6)	No	Notional* - long (\$MM)	No				No Change
FRY14Q	TRDNG	TRDNG IDR CC	TRDNG IDR CC Data Collect	IDR - Corporate Credit	20150930	99991231	CTRDH155	Notional short	Numeric	Numeric (16.6)	No	Notional* - shorts (\$MM)	No				No Change
FRY14Q	TRDNG	TRDNG IDR CC	TRDNG IDR CC Data Collect	IDR - Corporate Credit	20150930	99991231	CTRDH156	Notional net	Numeric	Numeric (16.6)	Yes	Notional* - net (\$MM)	Yes	Abs(CTRDH154) - Abs(CTRDH155)			No Change
FRY14Q	TRDNG	TRDNG IDR CC	TRDNG IDR CC Data Collect	IDR - Corporate Credit	20150930	99991231	CTRD735	Effective Date	DateTime	DateTime	No	Effective Date (MM/DD/YYYY)	No				No Change
FRY14Q	TRDNG	TRDNG IDR JTD	TRDNG IDR JTD Data Colect	IDR - Jump to Default	20150930	99991231	ID_RSSD	ID_RSSD	Integer	Numeric (7.0)	Yes	Institution ID_RSSD	No				No Change
FRY14Q	TRDNG	TRDNG IDR JTD	TRDNG IDR JTD Data Colect	IDR - Jump to Default	20150930	99991231	D_DT	D_DT	DateTime	DateTime	Yes	Reporting Period	No				No Change
FRY14Q	TRDNG	TRDNG IDR JTD	TRDNG IDR JTD Data Colect	IDR - Jump to Default	20150930	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar(1)	Yes	TransType (Insert "I" Update "U" Delete "D")	No				No Change
FRY14Q	TRDNG	TRDNG IDR JTD	TRDNG IDR JTD Data Colect	IDR - Jump to Default	20150930	99991231	CTRDH346	Submission Type	Text	Varchar (15)	Yes	Submission Type: Trading CVA Hedges FVO Hedges	No				No Change
FRY14Q	TRDNG	TRDNG IDR JTD	TRDNG IDR JTD Data Colect	IDR - Jump to Default	20150930	99991231	CTRDH157	Net Long or Short	Text	Varchar (0)	Yes	Net Long or Short	No				No Change
FRY14Q	TRDNG	TRDNG IDR JTD	TRDNG IDR JTD Data Colect	IDR - Jump to Default	20150930	99991231	CTRDH158	Issuer Name	Text	Varchar (200)	Yes	Issuer Name	No				No Change
FRY14Q	TRDNG	TRDNG IDR JTD	TRDNG IDR JTD Data Colect	IDR - Jump to Default	20150930	99991231	CTRDH159	Country	Text	Varchar (50)	Yes	Country	No				No Change
FRY14Q	TRDNG	TRDNG IDR JTD	TRDNG IDR JTD Data Colect	IDR - Jump to Default	20150930	99991231	CTRDH160	Industry	Text	Varchar (75)	Yes	Industry	No				No Change
FRY14Q	TRDNG	TRDNG IDR JTD	TRDNG IDR JTD Data Colect	IDR - Jump to Default	20150930	99991231	CTRDH162	Recovery Rate	Numeric	Numeric (8.4)	No	Recovery Rate	No				No Change
FRY14Q	TRDNG	TRDNG IDR JTD	TRDNG IDR JTD Data Colect	IDR - Jump to Default	20150930	99991231	CTRDH163	ITD	Numeric	Numeric (16.6)	Yes	Jump to Default (ITD)	No				No Change
FRY14Q	TRDNG	TRDNG IDR JTD	TRDNG IDR JTD Data Colect	IDR - Jump to Default	20150930	99991231	CTRD735	Effective Date	DateTime	DateTime	No	Effective Date (MM/DD/YYYY)	No				No Change
FRY14Q	TRDNG	TRDNG IDR JTD	TRDNG IDR JTD Data Colect	IDR - Jump to Default	20150930	99991231	CTRDH135	Rating	Text	Varchar (0)	Yes	Grade Rating: AAA AA A BBB BB etc.	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Munis	20150930	99991231	CTRDH111	Rating	Text	Varchar (0)	Yes	Grade Rating: AAA AA A BBB BB etc.	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	ARS	20150930	99991231	CTRDH111	Rating	Text	Varchar (0)	Yes	Grade Rating: AAA AA A BBB BB etc.	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Corporate Credit -Advanced	20150930	99991231	CTRDH111	Rating	Text	Varchar (0)	Yes	Grade Rating: AAA AA A BBB BB etc.	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Corporate Credit - EM	20150930	99991231	CTRDH117	Rating	Text	Varchar (0)	Yes	Grade Rating: AAA AA A BBB BB etc.	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Munis	20150930	99991231	ID_RSSD	ID_RSSD	Integer	Numeric (7.0)	Yes	Institution ID_RSSD	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Munis	20150930	99991231	D_DT	D_DT	DateTime	DateTime	Yes	Reporting Period	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Munis	20150930	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar(1)	Yes	TransType (Insert "I" Update "U" Delete "D")	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Munis	20150930	99991231	CTRDH346	Submission Type	Text	Varchar (15)	Yes	Submission Type: Trading CVA Hedges FVO Hedges	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Munis	20150930	99991231	CTRDH347	Worksheet	Text	Varchar (0)	Yes	Worksheet: Munis	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Munis	20150930	99991231	CTRDH110	Asset Category	Text	Varchar (50)	Yes	Asset Category: Bonds Loans CDS etc.	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Munis	20150930	99991231	CTRDH112	Maturity	Text	Varchar (0)	Yes	Maturity	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Munis	20150930	99991231	CTRDH113	% Widening	Text	Varchar (0)	Yes	Percent Widening in Spreads: numeric or na	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Munis	20150930	99991231	CTRDH114	Bps Widening	Text	Varchar (0)	Yes	Absolute Widening in Spreads: numeric or na	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Munis	20150930	99991231	CTRDH121	Currency	Text	Varchar (0)	Yes	Currency: na	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Munis	20150930	99991231	CTRDH115	P/L Rel	Numeric	Numeric (16.6)	No	Profit/Loss in \$K from an Relative Widening in Spreads	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Munis	20150930	99991231	CTRDH116	P/L Abs	Numeric	Numeric (16.6)	No	Profit/Loss in \$K from an Absolute Widening in Spreads	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Munis	20150930	99991231	CTRDH117	MV	Numeric	Numeric (16.6)	No	Market Value (\$MM)	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Munis	20150930	99991231	CTRDH118	DV01	Numeric	Numeric (16.6)	No	DV01 (\$K/ -1bp)	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Munis	20150930	99991231	CTRDH119	CS01	Numeric	Numeric (16.6)	No	CS01 (\$K/ 1 bp spread widening)	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Munis	20150930	99991231	CTRD735	Effective Date	DateTime	DateTime	No	Effective Date (MM/DD/YYYY)	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	ARS	20150930	99991231	ID_RSSD	ID_RSSD	Integer	Numeric (7.0)	Yes	Institution ID_RSSD	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	ARS	20150930	99991231	D_DT	D_DT	DateTime	DateTime	Yes	Reporting Period	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	ARS	20150930	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar(1)	Yes	TransType (Insert "I" Update "U" Delete "D")	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	ARS	20150930	99991231	CTRDH346	Submission Type	Text	Varchar (15)	Yes	Submission Type: Trading CVA Hedges FVO Hedges	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	ARS	20150930</												

FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	ARS	20150930	99991231	CTRDH110	Asset Category	Text	Varchar (50)	Yes	Asset Category: Student Loan Auction Rate Securities (SLARS) Municipal Auction Rate Securities (MARS) etc.	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	ARS	20150930	99991231	CTRDH112	Maturity	Text	Varchar (0)	Yes	Maturity	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	ARS	20150930	99991231	CTRDH113	% Widening	Text	Varchar (0)	Yes	Percent Widening in Spreads: na	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	ARS	20150930	99991231	CTRDH114	Bps Widening	Text	Varchar (0)	Yes	Absolute Widening in Spreads: na	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	ARS	20150930	99991231	CTRDH121	Currency	Text	Varchar (0)	Yes	Currency: na	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	ARS	20150930	99991231	CTRDH117	MV	Numeric	Numeric (16.6)	No	Market Value (\$MM)	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	ARS	20150930	99991231	CTRDH118	DV01	Numeric	Numeric (16.6)	No	DV01 (\$K / -1bp)	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	ARS	20150930	99991231	CTRDH119	CS01	Numeric	Numeric (16.6)	No	CS01 (\$K/ 1 bp spread widening)	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	ARS	20150930	99991231	CTRDF735	Effective Date	Date/Time	Date/Time	No	Effective Date (MM/DD/YYYY)	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Corporate Credit-Advanced	20150930	99991231	ID RSSD	ID RSSD	Integer	Numeric (7 0)	Yes	Institution ID RSSD	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Corporate Credit-Advanced	20150930	99991231	D DT	D DT	Date/Time	Date/Time	Yes	Reporting Period	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Corporate Credit-Advanced	20150930	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar(1)	Yes	TransType (Insert "I" Update "U" Delete "D")	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Corporate Credit-Advanced	20150930	99991231	CTRDH346	Submission Type	Text	Varchar (15)	Yes	Submission Type: Trading CVA Hedges FVO Hedges	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Corporate Credit-Advanced	20150930	99991231	CTRDH347	Worksheet	Text	Varchar (0)	Yes	Worksheet: CC-A	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Corporate Credit-Advanced	20150930	99991231	CTRDH110	Asset Category	Text	Varchar (50)	Yes	Asset Category: Bonds Loans Single Name CDS etc.	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Corporate Credit-Advanced	20150930	99991231	CTRDH112	Maturity	Text	Varchar (0)	Yes	Maturity	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Corporate Credit-Advanced	20150930	99991231	CTRDH113	% Widening	Text	Varchar (0)	Yes	Percent Widening in Spreads: numeric or na	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Corporate Credit-Advanced	20150930	99991231	CTRDH114	Bps Widening	Text	Varchar (0)	Yes	Absolute Widening in Spreads: numeric or na	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Corporate Credit-Advanced	20150930	99991231	CTRDH121	Currency	Text	Varchar (0)	Yes	Currency: CAD CHF EUR etc.	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Corporate Credit-Advanced	20150930	99991231	CTRDH115	P/L Rel	Numeric	Numeric (16.6)	No	Profit/Loss in \$K from an Relative Widening in Spreads	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Corporate Credit-Advanced	20150930	99991231	CTRDH116	P/L Abs	Numeric	Numeric (16.6)	No	Profit/Loss in \$K from an Absolute Widening in Spreads	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Corporate Credit-Advanced	20150930	99991231	CTRDH117	MV	Numeric	Numeric (16.6)	No	Market Value (\$MM)	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Corporate Credit-Advanced	20150930	99991231	CTRDH119	CS01	Numeric	Numeric (16.6)	No	CS01 (\$K/ 1 bp spread widening)	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Corporate Credit-Advanced	20150930	99991231	CTRDH120	Notional	Numeric	Numeric (16.6)	No	Notional Amount (\$MM)	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Corporate Credit-Advanced	20150930	99991231	CTRDF735	Effective Date	Date/Time	Date/Time	No	Effective Date (MM/DD/YYYY)	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Corporate Credit-EM	20150930	99991231	ID RSSD	ID RSSD	Integer	Numeric (7 0)	Yes	Institution ID RSSD	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Corporate Credit-EM	20150930	99991231	D DT	D DT	Date/Time	Date/Time	Yes	Reporting Period	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Corporate Credit-EM	20150930	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar(1)	Yes	TransType (Insert "I" Update "U" Delete "D")	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Corporate Credit-EM	20150930	99991231	CTRDH346	Submission Type	Text	Varchar (15)	Yes	Submission Type: Trading CVA Hedges FVO Hedges	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Corporate Credit-EM	20150930	99991231	CTRDH347	Worksheet	Text	Varchar (0)	Yes	Worksheet: CC-EM	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Corporate Credit-EM	20150930	99991231	CTRDH110	Asset Category	Text	Varchar (50)	Yes	Asset Category: Bonds Loans Single Name CDS etc.	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Corporate Credit-EM	20150930	99991231	CTRDH112	Maturity	Text	Varchar (0)	Yes	Maturity	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Corporate Credit-EM	20150930	99991231	CTRDH113	% Widening	Text	Varchar (0)	Yes	Percent Widening in Spreads: numeric or na	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Corporate Credit-EM	20150930	99991231	CTRDH114	Bps Widening	Text	Varchar (0)	Yes	Absolute Widening in Spreads: numeric or na	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Corporate Credit-EM	20150930	99991231	CTRDH121	Currency	Text	Varchar (0)	Yes	Currency: na	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Corporate Credit-EM	20150930	99991231	CTRDH115	P/L Rel	Numeric	Numeric (16.6)	No	Profit/Loss in \$K from an Relative Widening in Spreads	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Corporate Credit-EM	20150930	99991231	CTRDH116	P/L Abs	Numeric	Numeric (16.6)	No	Profit/Loss in \$K from an Absolute Widening in Spreads	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Corporate Credit-EM	20150930	99991231	CTRDH117	MV	Numeric	Numeric (16.6)	No	Market Value (\$MM)	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Corporate Credit-EM	20150930	99991231	CTRDH119	CS01	Numeric	Numeric (16.6)	No	CS01 (\$K/ 1 bp spread widening)	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Corporate Credit-EM	20150930	99991231	CTRDH120	Notional	Numeric	Numeric (16.6)	No	Notional Amount (\$MM)	No				No Change
FRY14Q	TRDNG	TRDNG M ARS CC	TRDNG M ARS CC Data Collect	Corporate Credit-EM	20150930	99991231	CTRDF735	Effective Date	Date/Time	Date/Time	No	Effective Date (MM/DD/YYYY)	No				No Change
FRY14Q	TRDNG	TRDNG OTH EQ	TRDNG OTH EQ Data Collect	Other Equity	20150930	99991231	ID RSSD	ID RSSD	Integer	Numeric (7 0)	Yes	Institution ID RSSD	No				No Change
FRY14Q	TRDNG	TRDNG OTH EQ	TRDNG OTH EQ Data Collect	Other Equity	20150930	99991231	D DT	D DT	Date/Time	Date/Time	Yes	Reporting Period	No				No Change
FRY14Q	TRDNG	TRDNG OTH EQ	TRDNG OTH EQ Data Collect	Other Equity	20150930	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar(1)	Yes	TransType (Insert "I" Update "U" Delete "D")	No				No Change
FRY14Q	TRDNG	TRDNG OTH EQ	TRDNG OTH EQ Data Collect	Other Equity	20150930	99991231	CTRDH346	Submission Type	Text	Varchar (15)	Yes	Submission Type: Trading CVA Hedges FVO Hedges	No				No Change
FRY14Q	TRDNG	TRDNG OTH EQ	TRDNG OTH EQ Data Collect	Other Equity	20150930	99991231	CTRDH347	Region	Text	Varchar (0)	Yes	Region	No				No Change
FRY14Q	TRDNG	TRDNG OTH EQ	TRDNG OTH EQ Data Collect	Other Equity	20150930	99991231	CTRDH344	Maturity	Text	Varchar (20)	Yes	Maturity alphanumeric or Unspecified	No				No Change
FRY14Q	TRDNG	TRDNG OTH EQ	TRDNG OTH EQ Data Collect	Other Equity	20150930	99991231	CTRDH055	P/L	Numeric	Numeric (16.6)	No	Profit/(Loss) from a -1% change in dividends (\$MM)	No				No Change
FRY14Q	TRDNG	TRDNG OTH EQ	TRDNG OTH EQ Data Collect	Other Equity	20150930	99991231	CTRDF735	Effective Date	Date/Time	Date/Time	No	Effective Date (MM/DD/YYYY)	No				No Change
FRY14Q	TRDNG	TRDNG OTH RTS	TRDNG OTH RTS Data Collect	Other Rates	20150930	99991231	ID RSSD	ID RSSD	Integer	Numeric (7 0)	Yes	Institution ID RSSD	No				No Change
FRY14Q	TRDNG	TRDNG OTH RTS	TRDNG OTH RTS Data Collect	Other Rates	20150930	99991231	D DT	D DT	Date/Time	Date/Time	Yes	Reporting Period	No				No Change
FRY14Q	TRDNG	TRDNG OTH RTS	TRDNG OTH RTS Data Collect	Other Rates	20150930	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar(1)	Yes	TransType (Insert "I" Update "U" Delete "D")	No				No Change
FRY14Q	TRDNG	TRDNG OTH RTS	TRDNG OTH RTS Data Collect	Other Rates	20150930	99991231	CTRDH346	Submission Type	Text	Varchar (15)	Yes	Submission Type: Trading CVA Hedges FVO Hedges	No				No Change
FRY14Q	TRDNG	TRDNG OTH RTS	TRDNG OTH RTS Data Collect	Other Rates	20150930	99991231	CTRDH079	Currency	Text	Varchar (0)	Yes	Currency	No				No Change
FRY14Q	TRDNG	TRDNG OTH RTS	TRDNG OTH RTS Data Collect	Other Rates	20150930	99991231	CTRDH081	Maturity	Text	Varchar (0)	Yes	Maturity	No				No Change
FRY14Q	TRDNG	TRDNG OTH RTS	TRDNG OTH RTS Data Collect	Other Rates	20150930	99991231	CTRDH080	Inflation Delta	Numeric	Numeric (16.6)	No	Inflation Delta (\$K / bp)	No				No Change
FRY14Q	TRDNG	TRDNG OTH RTS	TRDNG OTH RTS Data Collect	Other Rates	20150930	99991231	CTRDH082	Cross Currency Basis	Numeric	Numeric (16.6)	No	Cross Currency vs. USD Basis (\$K/ (1 bp parallel move in curve relative to base curve)	No				No Change
FRY14Q	TRDNG	TRDNG OTH RTS	TRDNG OTH RTS Data Collect	Other Rates	20150930	99991231	CTRDF735	Effective Date	Date/Time	Date/Time	No	Effective Date (MM/DD/YYYY)	No				No Change
FRY14Q	TRDNG	TRDNG PE OFVA	TRDNG PE OFVA Data Collect	Private Equity	20150930	99991231	ID RSSD	ID RSSD	Integer	Numeric (7 0)	Yes	Institution ID RSSD	No				No Change
FRY14Q	TRDNG	TRDNG PE OFVA	TRDNG PE OFVA Data Collect	Private Equity	20150930	99991231	D DT	D DT	Date/Time	Date/Time	Yes	Reporting Period	No				No Change
FRY14Q	TRDNG	TRDNG PE OFVA	TRDNG PE OFVA Data Collect	Private Equity	20150930	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar(1)	Yes	TransType (Insert "I" Update "U" Delete "D")	No				No Change
FRY14Q	TRDNG	TRDNG PE OFVA	TRDNG PE OFVA Data Collect	Private Equity	20150930	99991231	CTRDH346	Submission Type	Text	Varchar (15)	Yes	Submission Type: Trading CVA Hedges FVO Hedges	No				No Change
FRY14Q	TRDNG	TRDNG PE OFVA	TRDNG PE OFVA Data Collect	Private Equity	20150930	99991231	CTRDH164	GLS	Text	Varchar (0)	Yes	GLS Code	No				No Change
FRY14Q	TRDNG	TRDNG PE OFVA	TRDNG PE OFVA Data Collect	Private Equity	20150930	99991231	CTRDH167	Region	Text	Varchar (0)	Yes	Region	No				No Change
FRY14Q	TRDNG	TRDNG PE OFVA	TRDNG PE OFVA Data Collect	Private Equity	20150930	99991231	CTRDH165	Sector	Text	Varchar (50)	No	Sector	No				No Change
FRY14Q	TRDNG	TRDNG PE OFVA	TRDNG PE OFVA Data Collect	Private Equity	20150930	99991231	CTRDH166	Industry	Text	Varchar (50)	Yes	Industry Group	No				No Change
FRY14Q	TRDNG	TRDNG PE OFVA	TRDNG PE OFVA Data Collect	Private Equity	20150930	99991231	CTRDH168	CV	Numeric	Numeric (16.6)	No	Carry Value	No				No Change
FRY14Q	TRDNG	TRDNG PE OFVA	TRDNG PE OFVA Data Collect	Private Equity	20150930	99991231	CTRDF735	Effective Date	Date/Time	Date/Time	No	Effective Date (MM/DD/YYYY)	No				No Change
FRY14Q	TRDNG	TRDNG PE OFVA	TRDNG PE OFVA Data Collect	Other Fair Value Assets	20150930	99991231	ID RSSD	ID RSSD	Integer	Numeric (7 0)	Yes	Institution ID RSSD	No				No Change
FRY14Q	TRDNG	TRDNG PE OFVA	TRDNG PE OFVA Data Collect	Other Fair Value Assets	20150930	99991231	D DT	D DT	Date/Time	Date/Time	Yes	Reporting Period	No				No Change

FRY14Q	TRDNG	TRDNG PE OFVA	TRDNG PE OFVA Data Collect	Other Fair Value Assets	20150930	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar(1)	Yes	TransType (Insert "I" Update "U" Delete "D")	No			No Change
FRY14Q	TRDNG	TRDNG PE OFVA	TRDNG PE OFVA Data Collect	Other Fair Value Assets	20150930	99991231	CTRDH346	Submission Type	Text	Varchar (15)	Yes	Submission Type: Trading CVA Hedges FVO Hedges	No			No Change
FRY14Q	TRDNG	TRDNG PE OFVA	TRDNG PE OFVA Data Collect	Other Fair Value Assets	20150930	99991231	CTRDH164	GICS	Text	Varchar (0)	Yes	GICS Code	No			No Change
FRY14Q	TRDNG	TRDNG PE OFVA	TRDNG PE OFVA Data Collect	Other Fair Value Assets	20150930	99991231	CTRDH167	Region	Text	Varchar (0)	Yes	Region	No			No Change
FRY14Q	TRDNG	TRDNG PE OFVA	TRDNG PE OFVA Data Collect	Other Fair Value Assets	20150930	99991231	CTRDH165	Sector	Text	Varchar (50)	No	Sector	No			No Change
FRY14Q	TRDNG	TRDNG PE OFVA	TRDNG PE OFVA Data Collect	Other Fair Value Assets	20150930	99991231	CTRDH166	Industry	Text	Varchar (50)	Yes	Industry Group	No			No Change
FRY14Q	TRDNG	TRDNG PE OFVA	TRDNG PE OFVA Data Collect	Other Fair Value Assets	20150930	99991231	CTRDH169	FV Equity	Numeric	Numeric (16.6)	No	Fair Value Equity	No			No Change
FRY14Q	TRDNG	TRDNG PE OFVA	TRDNG PE OFVA Data Collect	Other Fair Value Assets	20150930	99991231	CTRDH170	FV Debt	Numeric	Numeric (16.6)	No	Fair Value Debt	No			No Change
FRY14Q	TRDNG	TRDNG PE OFVA	TRDNG PE OFVA Data Collect	Other Fair Value Assets	20150930	99991231	CTRD735	Effective Date	DateTime	DateTime	No	Effective Date (MM/DD/YYYY)	No			No Change
FRY14Q	TRDNG	TRDNG RTS DV01	TRDNG RTS DV01 Data Co lect	Rates DV01	20150930	99991231	ID RSSD	ID RSSD	Integer	Numeric (7.0)	Yes	Institution ID RSSD	No			No Change
FRY14Q	TRDNG	TRDNG RTS DV01	TRDNG RTS DV01 Data Co lect	Rates DV01	20150930	99991231	D DT	D DT	DateTime	DateTime	Yes	Reporting Period	No			No Change
FRY14Q	TRDNG	TRDNG RTS DV01	TRDNG RTS DV01 Data Co lect	Rates DV01	20150930	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar(1)	Yes	TransType (Insert "I" Update "U" Delete "D")	No			No Change
FRY14Q	TRDNG	TRDNG RTS DV01	TRDNG RTS DV01 Data Co lect	Rates DV01	20150930	99991231	CTRDH346	Submission Type	Text	Varchar (15)	Yes	Submission Type: Trading CVA Hedges FVO Hedges	No			No Change
FRY14Q	TRDNG	TRDNG RTS DV01	TRDNG RTS DV01 Data Co lect	Rates DV01	20150930	99991231	CTRDH066	Maturity	Text	Varchar (0)	Yes	Maturity: alphanumeric or NA	No			No Change
FRY14Q	TRDNG	TRDNG RTS DV01	TRDNG RTS DV01 Data Co lect	Rates DV01	20150930	99991231	CTRDH067	Parallel Move	Text	Varchar (0)	Yes	Parallel Move in Rates (bps): numeric or NA	No			No Change
FRY14Q	TRDNG	TRDNG RTS DV01	TRDNG RTS DV01 Data Co lect	Rates DV01	20150930	99991231	CTRDH068	Currency	Text	Varchar (0)	Yes	Currency	No			No Change
FRY14Q	TRDNG	TRDNG RTS DV01	TRDNG RTS DV01 Data Co lect	Rates DV01	20150930	99991231	CTRDH069	Category	Text	Varchar (200)	Yes	Category: Governments Agencies Municipals OIS Basis 1m Basis 3m Basis etc.	No			No Change
FRY14Q	TRDNG	TRDNG RTS DV01	TRDNG RTS DV01 Data Co lect	Rates DV01	20150930	99991231	CTRDH070	DV01	Numeric	Numeric (16.6)	No	DV01 (\$K / 1bp)	No			No Change
FRY14Q	TRDNG	TRDNG RTS DV01	TRDNG RTS DV01 Data Co lect	Rates DV01	20150930	99991231	CTRDH052	Muni SIFMA/Libor Basis	Numeric	Numeric (16.6)	No	Muni SIFMA/Libor Basis (\$k per 1% abs increase in Muni SIFMA / Libor Ratio)	No			No Change
FRY14Q	TRDNG	TRDNG RTS DV01	TRDNG RTS DV01 Data Co lect	Rates DV01	20150930	99991231	CTRDH071	P/L	Numeric	Numeric (16.6)	No	SMM P/L from a Parallel Move in Rates (bps)	No			No Change
FRY14Q	TRDNG	TRDNG RTS DV01	TRDNG RTS DV01 Data Co lect	Rates DV01	20150930	99991231	CTRD735	Effective Date	DateTime	DateTime	No	Effective Date (MM/DD/YYYY)	No			No Change
FRY14Q	TRDNG	TRDNG RTS VEGA	TRDNG RTS VEGA Data Collect	Rates Vega	20150930	99991231	ID RSSD	ID RSSD	Integer	Numeric (7.0)	Yes	Institution ID RSSD	No			No Change
FRY14Q	TRDNG	TRDNG RTS VEGA	TRDNG RTS VEGA Data Collect	Rates Vega	20150930	99991231	D DT	D DT	DateTime	DateTime	Yes	Reporting Period	No			No Change
FRY14Q	TRDNG	TRDNG RTS VEGA	TRDNG RTS VEGA Data Collect	Rates Vega	20150930	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar(1)	Yes	TransType (Insert "I" Update "U" Delete "D")	No			No Change
FRY14Q	TRDNG	TRDNG RTS VEGA	TRDNG RTS VEGA Data Collect	Rates Vega	20150930	99991231	CTRDH346	Submission Type	Text	Varchar (15)	Yes	Submission Type: Trading CVA Hedges FVO Hedges	No			No Change
FRY14Q	TRDNG	TRDNG RTS VEGA	TRDNG RTS VEGA Data Collect	Rates Vega	20150930	99991231	CTRDH074	Maturity	Text	Varchar (0)	Yes	Maturity: alphanumeric or NA	No			No Change
FRY14Q	TRDNG	TRDNG RTS VEGA	TRDNG RTS VEGA Data Collect	Rates Vega	20150930	99991231	CTRDH075	Expiry	Text	Varchar (0)	Yes	Expiry: alphanumeric or NA	No			No Change
FRY14Q	TRDNG	TRDNG RTS VEGA	TRDNG RTS VEGA Data Collect	Rates Vega	20150930	99991231	CTRDH076	Currency	Text	Varchar (0)	Yes	Currency: character or NA	No			No Change
FRY14Q	TRDNG	TRDNG RTS VEGA	TRDNG RTS VEGA Data Collect	Rates Vega	20150930	99991231	CTRDH072	Vega Convention	Text	Varchar (0)	No	Vega Convention being used: Normal or Lognormal Units in which Vega is expressed: SMM / 10% relative change or SMM / 10 bps shift	No			No Change
FRY14Q	TRDNG	TRDNG RTS VEGA	TRDNG RTS VEGA Data Collect	Rates Vega	20150930	99991231	CTRDH073	Vega Units	Text	Varchar (0)	No	relative change or SMM / 10 bps shift	No			No Change
FRY14Q	TRDNG	TRDNG RTS VEGA	TRDNG RTS VEGA Data Collect	Rates Vega	20150930	99991231	CTRDH077	Interest Rate Vega	Numeric	Numeric (12.8)	No	Interest Rate Lognormal/Normal Vegas	No			No Change
FRY14Q	TRDNG	TRDNG RTS VEGA	TRDNG RTS VEGA Data Collect	Rates Vega	20150930	99991231	CTRDH078	US MBS Vega	Numeric	Numeric (16.6)	No	US Mortgage Backed Securities Vega	No			No Change
FRY14Q	TRDNG	TRDNG RTS VEGA	TRDNG RTS VEGA Data Collect	Rates Vega	20150930	99991231	CTRD735	Effective Date	DateTime	DateTime	No	Effective Date (MM/DD/YYYY)	No			No Change
FRY14Q	TRDNG	TRDNG SEC PROD	TRDNG SEC PROD Data Collect	Securitized Products	20150930	99991231	CTRDH098	Rating	Text	Varchar (0)	Yes	Grade Rating: AAA AA A BBB BB etc.	No			No Change
FRY14Q	TRDNG	TRDNG SEC PROD	TRDNG SEC PROD Data Collect	Securitized Products	20150930	99991231	ID RSSD	ID RSSD	Integer	Numeric (7.0)	Yes	Institution ID RSSD	No			No Change
FRY14Q	TRDNG	TRDNG SEC PROD	TRDNG SEC PROD Data Collect	Securitized Products	20150930	99991231	D DT	D DT	DateTime	DateTime	Yes	Reporting Period	No			No Change
FRY14Q	TRDNG	TRDNG SEC PROD	TRDNG SEC PROD Data Collect	Securitized Products	20150930	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar(1)	Yes	TransType (Insert "I" Update "U" Delete "D")	No			No Change
FRY14Q	TRDNG	TRDNG SEC PROD	TRDNG SEC PROD Data Collect	Securitized Products	20150930	99991231	CTRDH346	Submission Type	Text	Varchar (15)	Yes	Submission Type: Trading CVA Hedges FVO Hedges	No			No Change
FRY14Q	TRDNG	TRDNG SEC PROD	TRDNG SEC PROD Data Collect	Securitized Products	20150930	99991231	CTRDH096	Product Type	Text	Varchar (0)	Yes	Securitized Product Type: RMBS ABS CMBs etc.	No			No Change
FRY14Q	TRDNG	TRDNG SEC PROD	TRDNG SEC PROD Data Collect	Securitized Products	20150930	99991231	CTRDH097	Product	Text	Varchar (0)	Yes	Securitized Product: Non-agency Prime HELOC Autos etc.	No			No Change
FRY14Q	TRDNG	TRDNG SEC PROD	TRDNG SEC PROD Data Collect	Securitized Products	20150930	99991231	CTRDH099	Vintage	Text	Varchar (0)	Yes	Vintage: >9Y >6Y and <= 9Y >3Y and <= 6Y <= 3Y Unspecified Vintage	No			No Change
FRY14Q	TRDNG	TRDNG SEC PROD	TRDNG SEC PROD Data Collect	Securitized Products	20150930	99991231	CTRDH100	MV	Numeric	Numeric (16.6)	No	Market Value (\$MM)	No			No Change
FRY14Q	TRDNG	TRDNG SEC PROD	TRDNG SEC PROD Data Collect	Securitized Products	20150930	99991231	CTRDH101	Notional	Numeric	Numeric (16.6)	No	Notional Amount (\$MM)	No			No Change
FRY14Q	TRDNG	TRDNG SEC PROD	TRDNG SEC PROD Data Collect	Securitized Products	20150930	99991231	CTRD735	Effective Date	DateTime	DateTime	No	Effective Date (MM/DD/YYYY)	No			No Change
FRY14Q	TRDNG	TRDNG SOV CRED	TRDNG SOV CRED Data Collect	Sovereign Credit	20150930	99991231	ID RSSD	ID RSSD	Integer	Numeric (7.0)	Yes	Institution ID RSSD	No			No Change
FRY14Q	TRDNG	TRDNG SOV CRED	TRDNG SOV CRED Data Collect	Sovereign Credit	20150930	99991231	D DT	D DT	DateTime	DateTime	Yes	Reporting Period	No			No Change
FRY14Q	TRDNG	TRDNG SOV CRED	TRDNG SOV CRED Data Collect	Sovereign Credit	20150930	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar(1)	Yes	TransType (Insert "I" Update "U" Delete "D")	No			No Change
FRY14Q	TRDNG	TRDNG SOV CRED	TRDNG SOV CRED Data Collect	Sovereign Credit	20150930	99991231	CTRDH346	Submission Type	Text	Varchar (15)	Yes	Submission Type: Trading CVA Hedges FVO Hedges	No			No Change
FRY14Q	TRDNG	TRDNG SOV CRED	TRDNG SOV CRED Data Collect	Sovereign Credit	20150930	99991231	CTRDH122	Country	Text	Varchar (50)	Yes	Country	No			No Change
FRY14Q	TRDNG	TRDNG SOV CRED	TRDNG SOV CRED Data Collect	Sovereign Credit	20150930	99991231	CTRDH128	Rel Widening	Text	Varchar(15)	Yes	Relative (H) Widening in Spreads	No			No Change
FRY14Q	TRDNG	TRDNG SOV CRED	TRDNG SOV CRED Data Collect	Sovereign Credit	20150930	99991231	CTRDH129	Abs Widening	Text	Varchar(30)	Yes	Absolute Widening in Spreads (bps)	No			No Change
FRY14Q	TRDNG	TRDNG SOV CRED	TRDNG SOV CRED Data Collect	Sovereign Credit	20150930	99991231	CTRDH123	MV A	Numeric	Numeric (16.6)	No	Market Value (\$MM): For exposures issued in the same currency as the base currency of the issuing sovereign. (A)	No			No Change
FRY14Q	TRDNG	TRDNG SOV CRED	TRDNG SOV CRED Data Collect	Sovereign Credit	20150930	99991231	CTRDH124	Notional B	Numeric	Numeric (16.6)	No	Notional Amount (\$MM): For exposures issued in the same currency as the base currency of the issuing sovereign. (B)	No			No Change
FRY14Q	TRDNG	TRDNG SOV CRED	TRDNG SOV CRED Data Collect	Sovereign Credit	20150930	99991231	CTRDH125	MV C	Numeric	Numeric (16.6)	No	Market Value (\$MM): For exposures denominated in currencies other than the base currency of the issuing sovereign. (C)	No			No Change
FRY14Q	TRDNG	TRDNG SOV CRED	TRDNG SOV CRED Data Collect	Sovereign Credit	20150930	99991231	CTRDH126	Notional D	Numeric	Numeric (16.6)	No	Notional Amount (\$MM): For exposures denominated in currencies other than the base currency of the issuing sovereign. (D)	No			No Change
FRY14Q	TRDNG	TRDNG SOV CRED	TRDNG SOV CRED Data Collect	Sovereign Credit	20150930	99991231	CTRDH127	CSOI	Numeric	Numeric (16.6)	No	CSOI (\$K/ 1 bp spread widening)	No			No Change
FRY14Q	TRDNG	TRDNG SOV CRED	TRDNG SOV CRED Data Collect	Sovereign Credit	20150930	99991231	CTRDH130	Ref P/L	Numeric	Numeric (16.6)	No	Profit/Loss in \$K from Relative (%) Widening in spreads	No			No Change
FRY14Q	TRDNG	TRDNG SOV CRED	TRDNG SOV CRED Data Collect	Sovereign Credit	20150930	99991231	CTRDH131	Abs P/L	Numeric	Numeric (16.6)	No	Profit/Loss in \$K from Absolute Widening in Spreads (bps)	No			No Change
FRY14Q	TRDNG	TRDNG SOV CRED	TRDNG SOV CRED Data Collect	Sovereign Credit	20150930	99991231	CTRD735	Effective Date	DateTime	DateTime	No	Effective Date (MM/DD/YYYY)	No			No Change