Series	Collection_ID	Database Table	XML Table	Worksheet	Start Date	End Date	Technical Field Name / MDRM	Report Form Line Item	Attributes / Format (Date / Text / Numeric)	Field Type (DateTime / Varchar / Decimal)	Primary Key	Item Description	Derived Item (Yes/No)	Item Derivation Calculation	Comments	Status
FRY14Q	TRDNG	TRDNG_EQ_BG	TRDNG_EQ_BG_Data_Collect	Equity by Geography	20150930	99991231	ID_RSSD	ID_RSSD	Integer	Numeric (7,0)	Yes	Institution ID_RSSD	No			No Change
FRY14Q	TRDNG	TRDNG_EQ_BG	TRDNG_EQ_BG_Data_Collect	Equity by Geography	20150930	99991231	D_DT	D_DT	DateTime	DateTime	Yes	Reporting Period	No			No Change
FRY14Q	TRDNG	TRDNG_EQ_BG	TRDNG_EQ_BG_Data_Collect	Equity by Geography	20150930	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar(1)	Yes	TransType (Insert "I", Update "U", Delete "D")	No			No Change
FRY14Q	TRDNG	TRDNG_EQ_BG	TRDNG_EQ_BG_Data_Collect	Equity by Geography	20150930	99991231	CTRDH346	Submission Type	Text	Varchar (15)	Yes	Submission Type: Trading, CVA Hedges, FVO Hedges	No			No Change
FRY14Q	TRDNG	TRDNG_EQ_BG	TRDNG_EQ_BG_Data_Collect	Equity by Geography	20150930	99991231	CTRDH038	Country	Text	Varchar (50)	Yes	Country	No			No Change
FRY14Q	TRDNG	TRDNG_EQ_BG	TRDNG_EQ_BG_Data_Collect	Equity by Geography	20150930	99991231	CTRDH042	% Change in Price	Text	Varchar (30)	Yes	Percentage Change in Country Equity Prices: % or NA	No			No Change
FRY14Q	TRDNG	TRDNG_EQ_BG	TRDNG_EQ_BG_Data_Collect	Equity by Geography	20150930	99991231	CTRDH044	Maturity	Text	Varchar (10)	Yes	Maturity: alphanumeric or NA	No			No Change
FRY14Q	TRDNG	TRDNG_EQ_BG	TRDNG_EQ_BG_Data_Collect	Equity by Geography	20150930	99991231	CTRDH039	Delta	Numeric	Numeric (16,6)	No	Delta ($MM)	No			No Change
FRY14Q	TRDNG	TRDNG_EQ_BG	TRDNG_EQ_BG_Data_Collect	Equity by Geography	20150930	99991231	CTRDH040	Gamma	Numeric	Numeric (16,6)	No	Gamma ($MM/ +1%)	No			No Change
FRY14Q	TRDNG	TRDNG_EQ_BG	TRDNG_EQ_BG_Data_Collect	Equity by Geography	20150930	99991231	CTRDH041	Vega	Numeric	Numeric (16,6)	No	Vega ($MM/ +1 vol pt)	No			No Change
FRY14Q	TRDNG	TRDNG_EQ_BG	TRDNG_EQ_BG_Data_Collect	Equity by Geography	20150930	99991231	CTRDH043	P/L	Numeric	Numeric (16,6)	No	Profit/(Loss) from Percentage Change in Country Equity Prices	No			No Change
FRY14Q	TRDNG	TRDNG_EQ_BG	TRDNG_EQ_BG_Data_Collect	Equity by Geography	20150930	99991231	CTRDF735	Effective Date	DateTime	DateTime	No	Effective Date (MM/DD/YYYY)	No			No Change
FRY14Q	TRDNG	TRDNG_EQ_SVG	TRDNG_EQ_SVG_Data_Collect	Equity Spot-Vol Grid	20150930	99991231	ID_RSSD	ID_RSSD	Integer	Numeric (7,0)	Yes	Institution ID_RSSD	No			No Change
FRY14Q	TRDNG	TRDNG_EQ_SVG	TRDNG_EQ_SVG_Data_Collect	Equity Spot-Vol Grid	20150930	99991231	D_DT	D_DT	DateTime	DateTime	Yes	Reporting Period	No			No Change
FRY14Q	TRDNG	TRDNG_EQ_SVG	TRDNG_EQ_SVG_Data_Collect	Equity Spot-Vol Grid	20150930	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar(1)	Yes	TransType (Insert "I", Update "U", Delete "D")	No			No Change
FRY14Q	TRDNG	TRDNG_EQ_SVG	TRDNG_EQ_SVG_Data_Collect	Equity Spot-Vol Grid	20150930	99991231	CTRDH346	Submission Type	Text	Varchar (15)	Yes	Submission Type: Trading, CVA Hedges, FVO Hedges	No			No Change
FRY14Q	TRDNG	TRDNG_EQ_SVG	TRDNG_EQ_SVG_Data_Collect	Equity Spot-Vol Grid	20150930	99991231	CTRDH046	% Change Spot	Text	Varchar (30)	Yes	Percentage Change in Spot Value: % or NA	No			No Change
FRY14Q	TRDNG	TRDNG_EQ_SVG	TRDNG_EQ_SVG_Data_Collect	Equity Spot-Vol Grid	20150930	99991231	CTRDH047	Change Vol	Text	Varchar (30)	Yes	Change in Volatility: %, bps, or NA	No			No Change
FRY14Q	TRDNG	TRDNG_EQ_SVG	TRDNG_EQ_SVG_Data_Collect	Equity Spot-Vol Grid	20150930	99991231	CTRDH045	Volatility Expressed	Text	Varchar (50)	No	How volatility changes are expressed: Absolute Shift in Vol Pts or Relative % change in Volatility	No			No Change
FRY14Q	TRDNG	TRDNG_EQ_SVG	TRDNG_EQ_SVG_Data_Collect	Equity Spot-Vol Grid	20150930	99991231	CTRDH048	P/L	Numeric	Numeric (16,6)	No	Profit/(Loss) from changes in Spot/Vol ($MM): World Wide Equities	No			No Change
FRY14Q	TRDNG	TRDNG_EQ_SVG	TRDNG_EQ_SVG_Data_Collect	Equity Spot-Vol Grid	20150930	99991231	CTRDH049	Vega Post Spot Shock	Numeric	Numeric (16,6)	No	Vega post spot shock (at 0 vol shock)	No			No Change
FRY14Q	TRDNG	TRDNG_EQ_SVG	TRDNG_EQ_SVG_Data_Collect	Equity Spot-Vol Grid	20150930	99991231	CTRDH411	Vega Post Vol Shock	Numeric	Numeric (16,6)	No	Vega post vol shock (at 0 spot shock)	No			No Change
FRY14Q	TRDNG	TRDNG_EQ_SVG	TRDNG_EQ_SVG_Data_Collect	Equity Spot-Vol Grid	20150930	99991231	CTRDH050	Delta	Numeric	Numeric (16,6)	No	Delta post spot shock (at 0 vol shock) ($MM)	No			No Change
FRY14Q	TRDNG	TRDNG_EQ_SVG	TRDNG_EQ_SVG_Data_Collect	Equity Spot-Vol Grid	20150930	99991231	CTRDH051	Gamma	Numeric	Numeric (16,6)	No	Gamma post spot shock (at 0 vol shock) ($MM / +1%)	No			No Change
FRY14Q	TRDNG	TRDNG_EQ_SVG	TRDNG_EQ_SVG_Data_Collect	Equity Spot-Vol Grid	20150930	99991231	CTRDF735	Effective Date	DateTime	DateTime	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	DateTime	DateTime	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	CTRDH053	Region	Text	Varchar (30)	Yes	Region	No			No Change
FRY14Q	TRDNG	TRDNG_OTH_EQ	TRDNG_OTH_EQ_Data_Collect	Other Equity	20150930	99991231	CTRDH054	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 ($MM)	No			No Change
FRY14Q	TRDNG	TRDNG_OTH_EQ	TRDNG_OTH_EQ_Data_Collect	Other Equity	20150930	99991231	CTRDF735	Effective Date	DateTime	DateTime	No	Effective Date (MM/DD/YYYY)	No			No Change
FRY14Q	TRDNG	TRDNG_FX_SPOT	TRDNG_FX_SPOT_Data_Collect	FX Spot	20150930	99991231	ID_RSSD	ID_RSSD	Integer	Numeric (7,0)	Yes	Institution ID_RSSD	No			No Change
FRY14Q	TRDNG	TRDNG_FX_SPOT	TRDNG_FX_SPOT_Data_Collect	FX Spot	20150930	99991231	D_DT	D_DT	DateTime	DateTime	Yes	Reporting Period	No			No Change
FRY14Q	TRDNG	TRDNG_FX_SPOT	TRDNG_FX_SPOT_Data_Collect	FX Spot	20150930	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar(1)	Yes	TransType (Insert "I", Update "U", Delete "D")	No			No Change
FRY14Q	TRDNG	TRDNG_FX_SPOT	TRDNG_FX_SPOT_Data_Collect	FX Spot	20150930	99991231	CTRDH346	Submission Type	Text	Varchar (15)	Yes	Submission Type: Trading, CVA Hedges, FVO Hedges	No			No Change
FRY14Q	TRDNG	TRDNG_FX_SPOT	TRDNG_FX_SPOT_Data_Collect	FX Spot	20150930	99991231	CTRDH056	Currency 1	Text	Varchar (10)	Yes	Currency 1	No			No Change
FRY14Q	TRDNG	TRDNG_FX_SPOT	TRDNG_FX_SPOT_Data_Collect	FX Spot	20150930	99991231	CTRDH057	Currency 2	Text	Varchar (10)	Yes	Currency 2	No			No Change
FRY14Q	TRDNG	TRDNG_FX_SPOT	TRDNG_FX_SPOT_Data_Collect	FX Spot	20150930	99991231	CTRDH060	% Change Spot	Text	Varchar (10)	Yes	Percentage Change in the value of Currency1 vs. Currency2: % or na	No			No Change
FRY14Q	TRDNG	TRDNG_FX_SPOT	TRDNG_FX_SPOT_Data_Collect	FX Spot	20150930	99991231	CTRDH058	Delta	Numeric	Numeric (16,6)	No	Delta ($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	$MM Profit/(Loss) From % Change in the value of Currency1 vs. Currency2	No			No Change
FRY14Q	TRDNG	TRDNG_FX_SPOT	TRDNG_FX_SPOT_Data_Collect	FX Spot	20150930	99991231	CTRDF735	Effective Date	DateTime	DateTime	No	Effective Date (MM/DD/YYYY)	No			No Change
FRY14Q	TRDNG	TRDNG_FX_VEGA	TRDNG_FX_VEGA_Data_Collect	FX Vega	20150930	99991231	ID_RSSD	ID_RSSD	Integer	Numeric (7,0)	Yes	Institution ID_RSSD	No			No Change
FRY14Q	TRDNG	TRDNG_FX_VEGA	TRDNG_FX_VEGA_Data_Collect	FX Vega	20150930	99991231	D_DT	D_DT	DateTime	DateTime	Yes	Reporting Period	No			No Change
FRY14Q	TRDNG	TRDNG_FX_VEGA	TRDNG_FX_VEGA_Data_Collect	FX Vega	20150930	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar(1)	Yes	TransType (Insert "I", Update "U", Delete "D")	No			No Change
FRY14Q	TRDNG	TRDNG_FX_VEGA	TRDNG_FX_VEGA_Data_Collect	FX Vega	20150930	99991231	CTRDH346	Submission Type	Text	Varchar (15)	Yes	Submission Type: Trading, CVA Hedges, FVO Hedges	No			No Change
FRY14Q	TRDNG	TRDNG_FX_VEGA	TRDNG_FX_VEGA_Data_Collect	FX Vega	20150930	99991231	CTRDH062	Currency 1	Text	Varchar (10)	Yes	Currency 1	No			No Change
FRY14Q	TRDNG	TRDNG_FX_VEGA	TRDNG_FX_VEGA_Data_Collect	FX Vega	20150930	99991231	CTRDH063	Currency 2	Text	Varchar (10)	Yes	Currency 2	No			No Change
FRY14Q	TRDNG	TRDNG_FX_VEGA	TRDNG_FX_VEGA_Data_Collect	FX Vega	20150930	99991231	CTRDH064	Maturity	Text	Varchar (10)	Yes	Maturity	No			No Change
FRY14Q	TRDNG	TRDNG_FX_VEGA	TRDNG_FX_VEGA_Data_Collect	FX Vega	20150930	99991231	CTRDH065	Lognormal Vega	Numeric	Numeric (16,6)	No	FX Lognormal Vega ($K / +1 vol pt)	No			No Change
FRY14Q	TRDNG	TRDNG_FX_VEGA	TRDNG_FX_VEGA_Data_Collect	FX Vega	20150930	99991231	CTRDF735	Effective Date	DateTime	DateTime	No	Effective Date (MM/DD/YYYY)	No			No Change
FRY14Q	TRDNG	TRDNG_RTS_DV01	TRDNG_RTS_DV01_Data_Collect	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_Collect	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_Collect	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_Collect	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_Collect	Rates DV01	20150930	99991231	CTRDH066	Maturity	Text	Varchar (10)	Yes	Maturity: alphanumeric or NA	No			No Change
FRY14Q	TRDNG	TRDNG_RTS_DV01	TRDNG_RTS_DV01_Data_Collect	Rates DV01	20150930	99991231	CTRDH067	Parallel Move	Text	Varchar (30)	Yes	Parallel Move in Rates (bps): numeric or NA	No			No Change
FRY14Q	TRDNG	TRDNG_RTS_DV01	TRDNG_RTS_DV01_Data_Collect	Rates DV01	20150930	99991231	CTRDH068	Currency	Text	Varchar (30)	Yes	Currency	No			No Change
FRY14Q	TRDNG	TRDNG_RTS_DV01	TRDNG_RTS_DV01_Data_Collect	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_Collect	Rates DV01	20150930	99991231	CTRDH070	DV01	Numeric	Numeric (16,6)	No	DV01 ($K/ -1bp)	No			No Change
FRY14Q	TRDNG	TRDNG_RTS_DV01	TRDNG_RTS_DV01_Data_Collect	Rates DV01	20150930	99991231	CTRDH052	Muni SIFMA/Libor Basis	Numeric	Numeric (16,6)	No	Muni SIFMA/Libor Basis ($K per 1% abs increase in Muni SIFMA / Libor Ratio)	No			No Change
FRY14Q	TRDNG	TRDNG_RTS_DV01	TRDNG_RTS_DV01_Data_Collect	Rates DV01	20150930	99991231	CTRDH071	P/L	Numeric	Numeric (16,6)	No	$MM P/(L) from a Parallel Move in Rates (bps)	No			No Change
FRY14Q	TRDNG	TRDNG_RTS_DV01	TRDNG_RTS_DV01_Data_Collect	Rates DV01	20150930	99991231	CTRDF735	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 (10)	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 (10)	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 (30)	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 (30)	No	Vega Convention being used: Normal or Lognormal	No			No Change
FRY14Q	TRDNG	TRDNG_RTS_VEGA	TRDNG_RTS_VEGA_Data_Collect	Rates Vega	20150930	99991231	CTRDH073	Vega Units	Text	Varchar (30)	No	Units in which Vega is expressed: $MM / +10% relative change or $MM / +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	CTRDF735	Effective Date	DateTime	DateTime	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	DateTime	DateTime	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 (10)	Yes	Currency	No			No Change
FRY14Q	TRDNG	TRDNG_OTH_RTS	TRDNG_OTH_RTS_Data_Collect	Other Rates	20150930	99991231	CTRDH080	Maturity	Text	Varchar (10)	Yes	Maturity	No			No Change
FRY14Q	TRDNG	TRDNG_OTH_RTS	TRDNG_OTH_RTS_Data_Collect	Other Rates	20150930	99991231	CTRDH081	Inflation Delta	Numeric	Numeric (16,6)	No	Inflation Delta ($K / +1bp)	No			No Change
FRY14Q	TRDNG	TRDNG_OTH_RTS	TRDNG_OTH_RTS_Data_Collect	Other Rates	20150930	99991231	CTRDH082	Cross Currency Basis	Numeric	Numeric (16,6)	No	Cross Currency vs. USD Basis ($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	DateTime	DateTime	No	Effective Date (MM/DD/YYYY)	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Energy	20150930	99991231	ID_RSSD	ID_RSSD	Integer	Numeric (7,0)	Yes	Institution ID_RSSD	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Energy	20150930	99991231	D_DT	D_DT	DateTime	DateTime	Yes	Reporting Period	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Energy	20150930	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar(1)	Yes	TransType (Insert "I", Update "U", Delete "D")	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Energy	20150930	99991231	CTRDH346	Submission Type	Text	Varchar (15)	Yes	Submission Type: Trading, CVA Hedges, FVO Hedges	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_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
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Energy	20150930	99991231	CTRDH084	Category 2	Text	Varchar (200)	Yes	Category 2: Brent, Dubai Fateh, Maya, Gulf Coast, UK, CER, Other Freight, etc.	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Energy	20150930	99991231	CTRDH086	Maturity	Text	Varchar (30)	Yes	Maturity	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Energy	20150930	99991231	CTRDH087	Delta	Numeric	Numeric (16,6)	No	Delta ($MM)	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Energy	20150930	99991231	CTRDH088	Gamma	Numeric	Numeric (16,6)	No	Gamma ($MM/ +1%)	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Energy	20150930	99991231	CTRDH089	Absolute Vega	Numeric	Numeric (16,6)	No	Vega ($MM/ +1 vol pt)	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Energy	20150930	99991231	CTRDH090	Relative Vega	Numeric	Numeric (16,6)	No	Vega ($MM / +10% Rel)	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Energy	20150930	99991231	CTRDF735	Effective Date	DateTime	DateTime	No	Effective Date (MM/DD/YYYY)	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Metals	20150930	99991231	ID_RSSD	ID_RSSD	Integer	Numeric (7,0)	Yes	Institution ID_RSSD	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Metals	20150930	99991231	D_DT	D_DT	DateTime	DateTime	Yes	Reporting Period	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Metals	20150930	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar(1)	Yes	TransType (Insert "I", Update "U", Delete "D")	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Metals	20150930	99991231	CTRDH346	Submission Type	Text	Varchar (15)	Yes	Submission Type: Trading, CVA Hedges, FVO Hedges	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Metals	20150930	99991231	CTRDH083	Category 1	Text	Varchar (200)	Yes	Category 1: Precious Metals, Base Metals, Other/Unspecified Metals	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Metals	20150930	99991231	CTRDH084	Category 2	Text	Varchar (200)	Yes	Category 2: Gold, Silver, Palladium, Aluminum (Primary), Copper, etc.	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Metals	20150930	99991231	CTRDH086	Maturity	Text	Varchar (30)	Yes	Maturity	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Metals	20150930	99991231	CTRDH087	Delta	Numeric	Numeric (16,6)	No	Delta ($MM)	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Metals	20150930	99991231	CTRDH088	Gamma	Numeric	Numeric (16,6)	No	Gamma ($MM/ +1%)	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Metals	20150930	99991231	CTRDH089	Absolute Vega	Numeric	Numeric (16,6)	No	Vega ($MM/ +1 vol pt)	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Metals	20150930	99991231	CTRDH090	Relative Vega	Numeric	Numeric (16,6)	No	Vega ($MM / +10% Rel)	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Metals	20150930	99991231	CTRDF735	Effective Date	DateTime	DateTime	No	Effective Date (MM/DD/YYYY)	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Ags & Softs	20150930	99991231	ID_RSSD	ID_RSSD	Integer	Numeric (7,0)	Yes	Institution ID_RSSD	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Ags & Softs	20150930	99991231	D_DT	D_DT	DateTime	DateTime	Yes	Reporting Period	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Ags & Softs	20150930	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar(1)	Yes	TransType (Insert "I", Update "U", Delete "D")	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Ags & Softs	20150930	99991231	CTRDH346	Submission Type	Text	Varchar (15)	Yes	Submission Type: Trading, CVA Hedges, FVO Hedges	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Ags & Softs	20150930	99991231	CTRDH083	Category 1	Text	Varchar (200)	Yes	Category 1: Ags & Softs	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Ags & Softs	20150930	99991231	CTRDH084	Category 2	Text	Varchar (200)	Yes	Category 2: Cocoa, Coffee, Corn, Cotton, Cattle, etc.	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Ags & Softs	20150930	99991231	CTRDH086	Maturity	Text	Varchar (30)	Yes	Maturity	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Ags & Softs	20150930	99991231	CTRDH087	Delta	Numeric	Numeric (16,6)	No	Delta ($MM)	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Ags & Softs	20150930	99991231	CTRDH088	Gamma	Numeric	Numeric (16,6)	No	Gamma ($MM/ +1%)	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Ags & Softs	20150930	99991231	CTRDH089	Absolute Vega	Numeric	Numeric (16,6)	No	Vega ($MM/ +1 vol pt)	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Ags & Softs	20150930	99991231	CTRDH090	Relative Vega	Numeric	Numeric (16,6)	No	Vega ($MM / +10% Rel)	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Ags & Softs	20150930	99991231	CTRDF735	Effective Date	DateTime	DateTime	No	Effective Date (MM/DD/YYYY)	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Commodity Indices	20150930	99991231	ID_RSSD	ID_RSSD	Integer	Numeric (7,0)	Yes	Institution ID_RSSD	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Commodity Indices	20150930	99991231	D_DT	D_DT	DateTime	DateTime	Yes	Reporting Period	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Commodity Indices	20150930	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar(1)	Yes	TransType (Insert "I", Update "U", Delete "D")	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Commodity Indices	20150930	99991231	CTRDH346	Submission Type	Text	Varchar (15)	Yes	Submission Type: Trading, CVA Hedges, FVO Hedges	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Commodity Indices	20150930	99991231	CTRDH083	Category 1	Text	Varchar (200)	Yes	Category 1: Commodity Indices	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Commodity Indices	20150930	99991231	CTRDH084	Category 2	Text	Varchar (200)	Yes	Category 2: S&P GSCI Index, DJ-UBS Index, TR/J CRB Index, etc.	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Commodity Indices	20150930	99991231	CTRDH086	Maturity	Text	Varchar (30)	Yes	Maturity	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Commodity Indices	20150930	99991231	CTRDH087	Delta	Numeric	Numeric (16,6)	No	Delta ($MM)	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Commodity Indices	20150930	99991231	CTRDH088	Gamma	Numeric	Numeric (16,6)	No	Gamma ($MM/ +1%)	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Commodity Indices	20150930	99991231	CTRDH089	Absolute Vega	Numeric	Numeric (16,6)	No	Vega ($MM/ +1 vol pt)	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Commodity Indices	20150930	99991231	CTRDH090	Relative Vega	Numeric	Numeric (16,6)	No	Vega ($MM / +10% Rel)	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY	TRDNG_CMDTY_Data_Collect	Commodity Indices	20150930	99991231	CTRDF735	Effective Date	DateTime	DateTime	No	Effective Date (MM/DD/YYYY)	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY_SVG	TRDNG_CMDTY_SVG_Data_Collect	Commodity Spot-Vol Grids	20150930	99991231	ID_RSSD	ID_RSSD	Integer	Numeric (7,0)	Yes	Institution ID_RSSD	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY_SVG	TRDNG_CMDTY_SVG_Data_Collect	Commodity Spot-Vol Grids	20150930	99991231	D_DT	D_DT	DateTime	DateTime	Yes	Reporting Period	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY_SVG	TRDNG_CMDTY_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
FRY14Q	TRDNG	TRDNG_CMDTY_SVG	TRDNG_CMDTY_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
FRY14Q	TRDNG	TRDNG_CMDTY_SVG	TRDNG_CMDTY_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
FRY14Q	TRDNG	TRDNG_CMDTY_SVG	TRDNG_CMDTY_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
FRY14Q	TRDNG	TRDNG_CMDTY_SVG	TRDNG_CMDTY_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
FRY14Q	TRDNG	TRDNG_CMDTY_SVG	TRDNG_CMDTY_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
FRY14Q	TRDNG	TRDNG_CMDTY_SVG	TRDNG_CMDTY_SVG_Data_Collect	Commodity Spot-Vol Grids	20150930	99991231	CTRDH095	P/L	Numeric	Numeric (16,6)	No	Profit/(Loss) from changes in Spot/Vol ($MM)	No			No Change
FRY14Q	TRDNG	TRDNG_CMDTY_SVG	TRDNG_CMDTY_SVG_Data_Collect	Commodity Spot-Vol Grids	20150930	99991231	CTRDF735	Effective Date	DateTime	DateTime	No	Effective Date (MM/DD/YYYY)	No			No Change
FRY14Q	TRDNG	TRDNG_SEC_PROD	TRDNG_SEC_PROD_Data_Collect	Securitized Products	20150930	99991231	ID_RSSD	ID_RSSD	Integer	Numeric (7,0)	Yes	Institution ID_RSSD	No			No Change
FRY14Q	TRDNG	TRDNG_SEC_PROD	TRDNG_SEC_PROD_Data_Collect	Securitized Products	20150930	99991231	D_DT	D_DT	DateTime	DateTime	Yes	Reporting Period	No			No Change
FRY14Q	TRDNG	TRDNG_SEC_PROD	TRDNG_SEC_PROD_Data_Collect	Securitized Products	20150930	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar(1)	Yes	TransType (Insert "I", Update "U", Delete "D")	No			No Change
FRY14Q	TRDNG	TRDNG_SEC_PROD	TRDNG_SEC_PROD_Data_Collect	Securitized Products	20150930	99991231	CTRDH346	Submission Type	Text	Varchar (15)	Yes	Submission Type: Trading, CVA Hedges, FVO Hedges	No			No Change
FRY14Q	TRDNG	TRDNG_SEC_PROD	TRDNG_SEC_PROD_Data_Collect	Securitized Products	20150930	99991231	CTRDH096	Product Type	Text	Varchar (30)	Yes	Securitized Product Type: RMBS, ABS, CMBS, etc.	No			No Change
FRY14Q	TRDNG	TRDNG_SEC_PROD	TRDNG_SEC_PROD_Data_Collect	Securitized Products	20150930	99991231	CTRDH097	Product	Text	Varchar (30)	Yes	Securitized Product: Non-agency Prime, HELOC, Autos, etc.	No			No Change
FRY14Q	TRDNG	TRDNG_SEC_PROD	TRDNG_SEC_PROD_Data_Collect	Securitized Products	20150930	99991231	CTRDH098	Rating	Text	Varchar (10)	Yes	Grade Rating: AAA, AA, A, BBB, BB, etc.	No			No Change
FRY14Q	TRDNG	TRDNG_SEC_PROD	TRDNG_SEC_PROD_Data_Collect	Securitized Products	20150930	99991231	CTRDH099	Vintage	Text	Varchar (30)	Yes	Vintage: Pre 2006, 2006, 2007, Post 2007, Unspecified	No			No Change
FRY14Q	TRDNG	TRDNG_SEC_PROD	TRDNG_SEC_PROD_Data_Collect	Securitized Products	20150930	99991231	CTRDH100	MV	Numeric	Numeric (16,6)	No	Market Value ($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	CTRDF735	Effective Date	DateTime	DateTime	No	Effective Date (MM/DD/YYYY)	No			No Change
FRY14Q	TRDNG	TRDNG_AGNCS	TRDNG_AGNCS_Data_Collect	Agencies	20150930	99991231	ID_RSSD	ID_RSSD	Integer	Numeric (7,0)	Yes	Institution ID_RSSD	No			No Change
FRY14Q	TRDNG	TRDNG_AGNCS	TRDNG_AGNCS_Data_Collect	Agencies	20150930	99991231	D_DT	D_DT	DateTime	DateTime	Yes	Reporting Period	No			No Change

FRY14Q	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
FRY14Q	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
FRY14Q	TRDNG	TRDNG_AGNCS	TRDNG_AGNCS_Data_Collect	Agencies	20150930	99991231	CTRDH102	Product Type	Text	Varchar (50)	Yes	Product Type: US Residential Agency Products, US Commerical Agency Products, etc.	No			No Change
FRY14Q	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
FRY14Q	TRDNG	TRDNG_AGNCS	TRDNG_AGNCS_Data_Collect	Agencies	20150930	99991231	CTRDH410	Rating	Text	Varchar (10)	Yes	Grade Rating: AAA, AA, A, BBB, BB, etc.	No			No Change
FRY14Q	TRDNG	TRDNG_AGNCS	TRDNG_AGNCS_Data_Collect	Agencies	20150930	99991231	CTRDH109	OAS Widening	Text	Varchar (10)	Yes	Absolute Widening of OAS: numeric or na	No			No Change
FRY14Q	TRDNG	TRDNG_AGNCS	TRDNG_AGNCS_Data_Collect	Agencies	20150930	99991231	CTRDH104	MV	Numeric	Numeric (16,6)	No	Market Value ($MM)	No			No Change
FRY14Q	TRDNG	TRDNG_AGNCS	TRDNG_AGNCS_Data_Collect	Agencies	20150930	99991231	CTRDH105	DV01	Numeric	Numeric (16,6)	No	DV01 ($K/ -1bp)	No			No Change
FRY14Q	TRDNG	TRDNG_AGNCS	TRDNG_AGNCS_Data_Collect	Agencies	20150930	99991231	CTRDH106	CS01	Numeric	Numeric (16,6)	No	CS01 ($K/+1 bp spread widening)	No			No Change
FRY14Q	TRDNG	TRDNG_AGNCS	TRDNG_AGNCS_Data_Collect	Agencies	20150930	99991231	CTRDH107	$K/+1% prepayment	Numeric	Numeric (16,6)	No	$K / +1% rise in prepayments	No			No Change
FRY14Q	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
FRY14Q	TRDNG	TRDNG_AGNCS	TRDNG_AGNCS_Data_Collect	Agencies	20150930	99991231	CTRDF735	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	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 (30)	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	CTRDH111	Rating	Text	Varchar (30)	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	CTRDH112	Maturity	Text	Varchar (10)	Yes	Maturity	No			No Change
FRY14Q	TRDNG	TRDNG_M_ARS_CC	TRDNG_M_ARS_CC_Data_Collect	Munis	20150930	99991231	CTRDH113	% Widening	Text	Varchar (10)	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 (10)	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 (30)	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	CTRDF735	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	99991231	CTRDH347	Worksheet	Text	Varchar (30)	Yes	Worksheet: ARS	No			No Change
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	CTRDH111	Rating	Text	Varchar (10)	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	CTRDH112	Maturity	Text	Varchar (10)	Yes	Maturity	No			No Change
FRY14Q	TRDNG	TRDNG_M_ARS_CC	TRDNG_M_ARS_CC_Data_Collect	ARS	20150930	99991231	CTRDH113	% Widening	Text	Varchar (10)	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 (10)	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 (10)	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	DateTime	DateTime	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	DateTime	DateTime	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 (30)	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	CTRDH111	Rating	Text	Varchar (10)	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	CTRDH112	Maturity	Text	Varchar (10)	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 (10)	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 (10)	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 (10)	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	DateTime	DateTime	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	DateTime	DateTime	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 (30)	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	CTRDH111	Rating	Text	Varchar (10)	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	CTRDH112	Maturity	Text	Varchar (10)	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 (10)	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 (10)	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 (10)	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	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	Numeric	Numeric (8,4)	Yes	Relative (%) Widening in Spreads	No			No Change
FRY14Q	TRDNG	TRDNG_SOV_CRED	TRDNG_SOV_CRED_Data_Collect	Sovereign Credit	20150930	99991231	CTRDH129	Abs Widening	Numeric	Numeric (16,6)	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	CS01	Numeric	Numeric (16,6)	No	CS01 ($K/+1 bp spread widening)	No			No Change
FRY14Q	TRDNG	TRDNG_SOV_CRED	TRDNG_SOV_CRED_Data_Collect	Sovereign Credit	20150930	99991231	CTRDH130	Rel 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 $K from Absolute Widening in Spreads (bps)	No			No Change
FRY14Q	TRDNG	TRDNG_SOV_CRED	TRDNG_SOV_CRED_Data_Collect	Sovereign Credit	20150930	99991231	CTRDF735	Effective Date	DateTime	DateTime	No	Effective Date (MM/DD/YYYY)	No			No Change
FRY14Q	TRDNG	TRDNG_CRED_CORR	TRDNG_CRED_CORR_Data_Collect	Credit Correlation	20150930	99991231	ID_RSSD	ID_RSSD	Integer	Numeric (7,0)	Yes	Institution ID_RSSD	No			No Change
FRY14Q	TRDNG	TRDNG_CRED_CORR	TRDNG_CRED_CORR_Data_Collect	Credit Correlation	20150930	99991231	D_DT	D_DT	DateTime	DateTime	Yes	Reporting Period	No			No Change
FRY14Q	TRDNG	TRDNG_CRED_CORR	TRDNG_CRED_CORR_Data_Collect	Credit Correlation	20150930	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar(1)	Yes	TransType (Insert "I", Update "U", Delete "D")	No			No Change
FRY14Q	TRDNG	TRDNG_CRED_CORR	TRDNG_CRED_CORR_Data_Collect	Credit Correlation	20150930	99991231	CTRDH346	Submission Type	Text	Varchar (15)	Yes	Submission Type: Trading, CVA Hedges, FVO Hedges	No			No Change
FRY14Q	TRDNG	TRDNG_CRED_CORR	TRDNG_CRED_CORR_Data_Collect	Credit Correlation	20150930	99991231	CTRDH132	Portfolio	Text	Varchar (30)	Yes	Index: CDX IG, CDX HY, iTraxx Main, etc.	No			No Change
FRY14Q	TRDNG	TRDNG_CRED_CORR	TRDNG_CRED_CORR_Data_Collect	Credit Correlation	20150930	99991231	CTRDH412	Maturity	Text	Varchar (10)	Yes	Maturity	No			No Change
FRY14Q	TRDNG	TRDNG_CRED_CORR	TRDNG_CRED_CORR_Data_Collect	Credit Correlation	20150930	99991231	CTRDH133	Subcategory	Text	Varchar (30)	Yes	Subcategory (% or Tranch): 3%, 7%, 10%, Equity, Mezzanine, Super Senior, etc.	No			No Change
FRY14Q	TRDNG	TRDNG_CRED_CORR	TRDNG_CRED_CORR_Data_Collect	Credit Correlation	20150930	99991231	CTRDH134	BCS	Numeric	Numeric (16,6)	No	Base Correlation Sensitivities ($K / +1% absolute shift in base correlation)	No			No Change
FRY14Q	TRDNG	TRDNG_CRED_CORR	TRDNG_CRED_CORR_Data_Collect	Credit Correlation	20150930	99991231	CTRDH140	Index MV long	Numeric	Numeric (16,6)	No	Positions: Index Products Only: Market Value longs	No			No Change
FRY14Q	TRDNG	TRDNG_CRED_CORR	TRDNG_CRED_CORR_Data_Collect	Credit Correlation	20150930	99991231	CTRDH141	Index MV short	Numeric	Numeric (16,6)	No	Positions: Index Products Only: Market Value shorts	No			No Change
FRY14Q	TRDNG	TRDNG_CRED_CORR	TRDNG_CRED_CORR_Data_Collect	Credit Correlation	20150930	99991231	CTRDH142	Index Notional long	Numeric	Numeric (16,6)	No	Positions: Index Products Only: Notional longs	No			No Change
FRY14Q	TRDNG	TRDNG_CRED_CORR	TRDNG_CRED_CORR_Data_Collect	Credit Correlation	20150930	99991231	CTRDH143	Index Notional short	Numeric	Numeric (16,6)	No	Positions: Index Products Only: Notional shorts	No			No Change
FRY14Q	TRDNG	TRDNG_CRED_CORR	TRDNG_CRED_CORR_Data_Collect	Credit Correlation	20150930	99991231	CTRDH144	Bespoke MV long	Numeric	Numeric (16,6)	No	Positions: Bespoke Products Only: Market Value longs	No			No Change
FRY14Q	TRDNG	TRDNG_CRED_CORR	TRDNG_CRED_CORR_Data_Collect	Credit Correlation	20150930	99991231	CTRDH145	Bespoke MV short	Numeric	Numeric (16,6)	No	Positions: Bespoke Products Only: Market Value shorts	No			No Change
FRY14Q	TRDNG	TRDNG_CRED_CORR	TRDNG_CRED_CORR_Data_Collect	Credit Correlation	20150930	99991231	CTRDH146	Bespoke Notional long	Numeric	Numeric (16,6)	No	Positions: Bespoke Products Only: Notional longs	No			No Change
FRY14Q	TRDNG	TRDNG_CRED_CORR	TRDNG_CRED_CORR_Data_Collect	Credit Correlation	20150930	99991231	CTRDH147	Bespoke Notional short	Numeric	Numeric (16,6)	No	Positions: Bespoke Products Only: Notional shorts	No			No Change
FRY14Q	TRDNG	TRDNG_CRED_CORR	TRDNG_CRED_CORR_Data_Collect	Credit Correlation	20150930	99991231	CTRDF735	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 (30)	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)	No	MV - net* ($MM)	Yes	Abs(CTRDH151) - Abs(CTRDH152)		No Change
FRY14Q	TRDNG	TRDNG_IDR_CC	TRDNG_IDR_CC_Data_Collect	IDR - Corporate Credit	20150930	99991231	CTRDH154	Notional long	Numeric	Numeric (16,6)	No	Notional* - longs ($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 ($MM)	No			No Change
FRY14Q	TRDNG	TRDNG_IDR_CC	TRDNG_IDR_CC_Data_Collect	IDR - Corporate Credit	20150930	99991231	CTRDH156	Notional net	Numeric	Numeric (16,6)	No	Notional* - net ($MM)	Yes	Abs(CTRDH154) - Abs(CTRDH155)		No Change
FRY14Q	TRDNG	TRDNG_IDR_CC	TRDNG_IDR_CC_Data_Collect	IDR - Corporate Credit	20150930	99991231	CTRDF735	Effective Date	DateTime	DateTime	No	Effective Date (MM/DD/YYYY)	No			No Change
FRY14Q	TRDNG	TRDNG_IDR_JTD	TRDNG_IDR_JTD_Data_Collect	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_Collect	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_Collect	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_Collect	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_Collect	IDR - Jump to Default	20150930	99991231	CTRDH157	Net Long or Short	Text	Varchar (10)	Yes	Net Long or Short	No			No Change
FRY14Q	TRDNG	TRDNG_IDR_JTD	TRDNG_IDR_JTD_Data_Collect	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_Collect	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_Collect	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_Collect	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_Collect	IDR - Jump to Default	20150930	99991231	CTRDH163	JTD	Numeric	Numeric (16,6)	No	Jump to Default (JTD)	No			No Change
FRY14Q	TRDNG	TRDNG_IDR_JTD	TRDNG_IDR_JTD_Data_Collect	IDR - Jump to Default	20150930	99991231	CTRDF735	Effective Date	DateTime	DateTime	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	DateTime	DateTime	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	GICS	Text	Varchar (10)	Yes	GICS Code	No			No Change
FRY14Q	TRDNG	TRDNG_PE_OFVA	TRDNG_PE_OFVA_Data_Collect	Private Equity	20150930	99991231	CTRDH167	Region	Text	Varchar (30)	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	DateTime	DateTime	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	DateTime	DateTime	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 (10)	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 (30)	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	CTRDF735	Effective Date	DateTime	DateTime	No	Effective Date (MM/DD/YYYY)	No			No Change

FRY14Q	TRDNG	TRDNG_FVO	TRDNG_FVO_Data_Collect	FVO Special Collection	20150930	99991231	ID_RSSD	ID_RSSD	Integer	Numeric (7,0)	Yes	Institution ID_RSSD	No			No Change
FRY14Q	TRDNG	TRDNG_FVO	TRDNG_FVO_Data_Collect	FVO Special Collection	20150930	99991231	D_DT	D_DT	DateTime	DateTime	Yes	Reporting Period	No			No Change
FRY14Q	TRDNG	TRDNG_FVO	TRDNG_FVO_Data_Collect	FVO Special Collection	20150930	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar(1)	Yes	TransType (Insert "I", Update "U", Delete "D")	No			No Change
FRY14Q	TRDNG	TRDNG_FVO	TRDNG_FVO_Data_Collect	FVO Special Collection	20150930	99991231	CTRDH346	Submission Type	Text	Varchar (15)	Yes	Submission Type: FVO Hedges	No			No Change
FRY14Q	TRDNG	TRDNG_FVO	TRDNG_FVO_Data_Collect	FVO Special Collection	20150930	99991231	CTRDP006	Scenario	Text	Varchar (50)	Yes	Economic scenario	No			No Change
FRY14Q	TRDNG	TRDNG_FVO	TRDNG_FVO_Data_Collect	FVO Special Collection	20150930	99991231	CTRDT099	Category	Text	Varchar (20)	Yes	IG, Sub-IG, SN (IG), SN (Sub-IG), Portfolio (IG), or Portfolio (Sub-IG)	No			No Change
FRY14Q	TRDNG	TRDNG_FVO	TRDNG_FVO_Data_Collect	FVO Special Collection	20150930	99991231	CTRDP009	Projected Quarter	Text	Varchar (4)	Yes	Projected Quarters (Q0 - Q9)	No			No Change
FRY14Q	TRDNG	TRDNG_FVO	TRDNG_FVO_Data_Collect	FVO Special Collection	20150930	99991231	CTRDT100	FVO Loan Notional ($m)	Numeric	Numeric (16,6)	No	Fair Value Option Loan Notional ($m)	No			No Change
FRY14Q	TRDNG	TRDNG_FVO	TRDNG_FVO_Data_Collect	FVO Special Collection	20150930	99991231	CTRDT101	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_Collect	FVO Special Collection	20150930	99991231	CTRDT102	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_Collect	FVO Special Collection	20150930	99991231	CTRDT103	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_Collect	FVO Special Collection	20150930	99991231	CTRDT104	Hedge Notional ($m)	Numeric	Numeric (16,6)	No	Hedge Notional ($m)	No			No Change
FRY14Q	TRDNG	TRDNG_FVO	TRDNG_FVO_Data_Collect	FVO Special Collection	20150930	99991231	CTRDT105	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_Collect	FVO Special Collection	20150930	99991231	CTRDT106	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_Collect	FVO Special Collection	20150930	99991231	CTRDT098	Utilized Loan Balance ($m)	Numeric	Numeric (16,6)	No	Utilized Loan Balance ($m)	No			No Change
FRY14Q	TRDNG	TRDNG_FVO	TRDNG_FVO_Data_Collect	FVO Special Collection	20150930	99991231	CTRDT097	FVO Loan CS01 Reporting Convention	Text	Varchar (10)	No	FVO Loan Hedge CS01 Reporting Convention ('Relative' or 'Absolute')	No			No Change
FRY14Q	TRDNG	TRDNG_IDR_JTD	TRDNG_IDR_JTD_Data_Collect	IDR - Jump to Default	20150930	99991231	CTRDH161	Rating	Text	Varchar (30)	Yes	Grade Rating: AAA, AA, A, BBB, BB, etc.	No			No Change