

Series	Schedule	Database Table	XML Table	Worksheet	StartDate	EndDate	Technical Field Name/ MDRM	Report Form Line Item	Attributes/Format (Date/Text/Numeric)	FieldType (Date/Time/Varchar/Numeric)	Primary Key	Item Descriptions	Derived Item (Yes/No)	Item Derivation Calculation	Comments	Status
FRY14A	OPSRISK	OPSRISK_LR	OPSRISKA_Data_Collect_LR	Legal Reserves Reporting	20171231	99991231	D_DT	D_DT	Date	DateTime	Yes	As-Of date for the reporting quarter Format: YYYY-MM-DDT00:00:00	No			No Change
FRY14A	OPSRISK	OPSRISK_LR	OPSRISKA_Data_Collect_LR	Legal Reserves Reporting	20171231	99991231	ID_RSSD	ID_RSSD	Numeric	Numeric (7,0)	Yes	Primary Identifier	No			No Change
FRY14A	OPSRISK	OPSRISK_LR	OPSRISKA_Data_Collect_LR	Legal Reserves Reporting	20171231	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar (1)	Yes	TransType (Insert "I", Update "U", Delete "D")	No			No Change
FRY14A	OPSRISK	OPSRISK_LR	OPSRISKA_Data_Collect_LR	Legal Reserves Reporting	20171231	99991231	CAORW923	TOTAL LEGAL RESERVE BALANCE AS OF Q4	Numeric	Numeric (16,6)	No	TOTAL LEGAL RESERVE BALANCE AS OF Q4	No			No Change
FRY14A	OPSRISK	OPSRISK_LR	OPSRISKA_Data_Collect_LR	Legal Reserves Reporting	20171231	99991231	CAORW924	TOTAL LEGAL RESERVE BALANCE Q4 HY1	Numeric	Numeric (16,6)	No	TOTAL LEGAL RESERVE BALANCE Q4 HY1	No			No Change
FRY14A	OPSRISK	OPSRISK_LR	OPSRISKA_Data_Collect_LR	Legal Reserves Reporting	20171231	99991231	CAORW925	TOTAL LEGAL RESERVE BALANCE Q4 HY2	Numeric	Numeric (16,6)	No	TOTAL LEGAL RESERVE BALANCE Q4 HY2	No			No Change
FRY14A	OPSRISK	OPSRISK_LR	OPSRISKA_Data_Collect_LR	Legal Reserves Reporting	20171231	99991231	CAORW926	TOTAL LEGAL RESERVE BALANCE Q4 HY3	Numeric	Numeric (16,6)	No	TOTAL LEGAL RESERVE BALANCE Q4 HY3	No			No Change
FRY14A	OPSRISK	OPSRISK_LR	OPSRISKA_Data_Collect_LR	Legal Reserves Reporting	20171231	99991231	CAORW927	TOTAL LEGAL RESERVE BALANCE Q4 HY4	Numeric	Numeric (16,6)	No	TOTAL LEGAL RESERVE BALANCE Q4 HY4	No			No Change
FRY14A	OPSRISK	OPSRISK_LR	OPSRISKA_Data_Collect_LR	Legal Reserves Reporting	20171231	99991231	CAORW928	TOTAL REPURCHASE LITIGATION RESERVE BALANCE	Numeric	Numeric (16,6)	No	TOTAL REPURCHASE LITIGATION RESERVE BALANCE	No			No Change
FRY14A	OPSRISK	OPSRISK_LR	OPSRISKA_Data_Collect_LR	Legal Reserves Reporting	20171231	99991231	CAORW929	REPURCHASE LITIGATION RESERVE BALANCE RELATED ONLY TO CONTRACTUAL R&W CLAIMS	Numeric	Numeric (16,6)	No	REPURCHASE LITIGATION RESERVE BALANCE RELATED ONLY TO CONTRACTUAL R&W CLAIMS	No			No Change
FRY14A	OPSRISK	OPSRISK_RI	OPSRISKA_Data_Collect_RI	Material Operational Risk Identification	20171231	99991231	D_DT	D_DT	Date	DateTime	Yes	As-Of date for the reporting quarter Format: YYYY-MM-DDT00:00:00	No			No Change
FRY14A	OPSRISK	OPSRISK_RI	OPSRISKA_Data_Collect_RI	Material Operational Risk Identification	20171231	99991231	ID_RSSD	ID_RSSD	Numeric	Numeric (7,0)	Yes	Primary Identifier	No			No Change
FRY14A	OPSRISK	OPSRISK_RI	OPSRISKA_Data_Collect_RI	Material Operational Risk Identification	20171231	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar (1)	Yes	TransType (Insert "I", Update "U", Delete "D")	No			No Change
FRY14A	OPSRISK	OPSRISK_RI	OPSRISKA_Data_Collect_RI	Material Operational Risk Identification	20171231	99991231	CAORHP08	Material Operational Risk Name	Text	Varchar (250)	Yes	Material Operational Risk Name	No			No Change
FRY14A	OPSRISK	OPSRISK_RI	OPSRISKA_Data_Collect_RI	Material Operational Risk Identification	20201231	99991231	CAORMQ23	Brief Description of Material Operational Risk	Text	Varchar (5000)	No	Brief Description of Material Operational Risk	No			No Change
FRY14A	OPSRISK	OPSRISK_RI	OPSRISKA_Data_Collect_RI	Material Operational Risk Identification	20201231	99991231	CAORHY34	Business Line(s)/Firm-wide	Text	Varchar (500)	No	Business Line(s)/Firm-wide	No			No Change
FRY14A	OPSRISK	OPSRISK_RI	OPSRISKA_Data_Collect_RI	Material Operational Risk Identification	20201231	99991231	CAORHY35	Loss Estimation Methodology(ies)	Text	Varchar (5000)	No	Loss Estimation Methodology(ies)	No			No Change
FRY14A	OPSRISK	OPSRISK_RI	OPSRISKA_Data_Collect_RI	Material Operational Risk Identification	20171231	99991231	CAORHR66	Included/Excluded	Numeric	Numeric (1,0)	Yes	Included = 1 Excluded = 2	No			No Change
FRY14A	OPSRISK	OPSRISK_RI	OPSRISKA_Data_Collect_RI	Material Operational Risk Identification	20171231	20200630	CAORHP09	Risk Name	Text	Varchar (250)	No	Risk Name	No			Archived
FRY14A	OPSRISK	OPSRISK_RI	OPSRISKA_Data_Collect_RI	Material Operational Risk Identification	20171231	20200630	CAORHP10	Risk Segment	Text	Varchar (250)	No	Risk Segment	No			Archived
FRY14A	OPSRISK	OPSRISK_RI	OPSRISKA_Data_Collect_RI	Material Operational Risk Identification	20171231	99991231	CAORHP11	Internal Baseline Projection Amount - 9 Quarter Loss Projection (SMM)	Numeric	Numeric (16,6)	No	Internal Baseline Projection Amount - 9 Quarter Loss Projection (SMM)	No			No Change
FRY14A	OPSRISK	OPSRISK_RI	OPSRISKA_Data_Collect_RI	Material Operational Risk Identification	20171231	99991231	CAORHP12	Internal Stress Projection Amount - 9 Quarter Loss Projection (SMM)	Numeric	Numeric (16,6)	No	Internal Stress Projection Amount - 9 Quarter Loss Projection (SMM)	No		Small editorial update to align with reporting instructions	No Change
FRY14A	OPSRISK	OPSRISK_RS	OPSRISKA_Data_Collect_RS	Operational Risk Scenarios	20171231	99991231	D_DT	D_DT	Date	DateTime	Yes	As-Of date for the reporting quarter Format: YYYY-MM-DDT00:00:00	No			No Change
FRY14A	OPSRISK	OPSRISK_RS	OPSRISKA_Data_Collect_RS	Operational Risk Scenarios	20171231	99991231	ID_RSSD	ID_RSSD	Numeric	Numeric (7,0)	Yes	Primary Identifier	No			No Change
FRY14A	OPSRISK	OPSRISK_RS	OPSRISKA_Data_Collect_RS	Operational Risk Scenarios	20171231	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar (1)	Yes	TransType (Insert "I", Update "U", Delete "D")	No			No Change
FRY14A	OPSRISK	OPSRISK_RS	OPSRISKA_Data_Collect_RS	Operational Risk Scenarios	20171231	99991231	CAORHP13	Operational Risk Scenario Name	Text	Varchar (250)	Yes	Operational Risk Scenario Name	No			No Change
FRY14A	OPSRISK	OPSRISK_RS	OPSRISKA_Data_Collect_RS	Operational Risk Scenarios	20171231	99991231	CAORHP14	Operational Risk Internal Baseline 9 Quarter Loss Projection (SMM)	Numeric	Numeric (16,6)	No	Operational Risk Internal Baseline 9 Quarter Loss Projection (SMM)	No			No Change
FRY14A	OPSRISK	OPSRISK_RS	OPSRISKA_Data_Collect_RS	Operational Risk Scenarios	20171231	99991231	CAORHP15	Operational Risk Internal Stress 9 Quarter Loss Projection (SMM)	Numeric	Numeric (16,6)	No	Operational Risk Internal Stress 9 Quarter Loss Projection (SMM)	No			No Change
FRY14A	OPSRISK	OPSRISK_RS	OPSRISKA_Data_Collect_RS	Operational Risk Scenarios	20171231	20200630	CAORHP16	Methodology for Applying Operational Risk Scenario Results	Text	Varchar (max)	No	Methodology for Applying Operational Risk Scenario Results	No			Archived
FRY14A	OPSRISK	OPSRISK_OL	OPSRISKA_Data_Collect_OL	Operational Risk Scenarios	20171231	99991231	D_DT	D_DT	Date	DateTime	Yes	As-Of date for the reporting quarter Format: YYYY-MM-DDT00:00:00	No			No Change
FRY14A	OPSRISK	OPSRISK_OL	OPSRISKA_Data_Collect_OL	Operational Risk Scenarios	20171231	99991231	ID_RSSD	ID_RSSD	Numeric	Numeric (7,0)	Yes	Primary Identifier	No			No Change
FRY14A	OPSRISK	OPSRISK_OL	OPSRISKA_Data_Collect_OL	Operational Risk Scenarios	20171231	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar (1)	Yes	TransType (Insert "I", Update "U", Delete "D")	No			No Change
FRY14A	OPSRISK	OPSRISK_OL	OPSRISKA_Data_Collect_OL	Operational Risk Scenarios	20171231	99991231	CCARP006	Scenario Name	Text	Varchar (50)	Yes	From 20171231 to 20200630, value must be "BHC Baseline" or "BHC Stress"; From 20201231 to 99991231, value must be "Internal Baseline" or "Internal Stress"	No			No Change
FRY14A	OPSRISK	OPSRISK_OL	OPSRISKA_Data_Collect_OL	Operational Risk Scenarios	20171231	99991231	CAORHR63	Percentage Operational Loss Estimates	Numeric	Numeric (6,4)	No	Percentage of operational loss estimates generated using scenarios	No			No Change
FRY14A	OPSRISK	OPSRISK_OL	OPSRISKA_Data_Collect_OL	Operational Risk Scenarios	20171231	99991231	CAORHR64	Total Operational Risk Scenarios	Numeric	Numeric (3,0)	No	Total number of operational risk scenarios used in loss projections	No			No Change