

Series	Schedule	Database Table	XML Table	Worksheet	StartDate	EndDate	Technical Field Name / MIDRM	ID	Report Form Line Item	Attributes / Format (Date / Text / Numeric)	Field Type (Date/Time / Varchar / Numeric)	Primary Key	Item Descriptions	Derived Item (Yes/No)	Item Derivation Calculation	Comments	Status
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20150331	99991231	ID_RSSD	ID_RSSD		Numeric	Numeric (7,0)	Yes	Unique ID of the Reporting Institution	No	N/A		No Change
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20150331	99991231	D_DT	D_DT		Date/Time	Date/Time	Yes	Reporting Quarter End Date (YYYY-MM-DDT00:00:00)	No	N/A		No Change
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20150331	99991231	TRANSTYPE	TRANSTYPE		Text	Varchar (1)	Yes	TransType (Insert "I", Update "U", Delete "D")	No	N/A		No Change
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20150331	99991231	CACVM926	Subschedule_ID		Text	Varchar (5)	Yes	On and After 20200630 Sub-Schedule: '11a', '11b' Prior to 20200630 Sub-Schedule: '11a', '11b2', '11b2c', '11c1', '11c2', '11c3', '11d1', '11d2', '11d3'	No	N/A		No Change
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20150331	99991231	CACVM901	Consolidated/Parent Counterparty ID		Text	Varchar (35)	Yes	Consolidated/Parent Counterparty ID	No	N/A		No Change
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20160630	99991231	CACV9224	Counterparty Legal Entity Identifier (LEI)		Text	Varchar (30)	Yes	Counterparty Legal Entity Identifier (LEI)	No	N/A	Previously submitted historical records where the LEI was left blank/NULL will be populated with 'NA'	No Change
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20150331	99991231	CACVM902	Netting Set ID		Text	Varchar (100)	Yes	If a netting set ID is not applicable this field must be populated with "NA". This ID must be unique and consistent across all sub-schedules L.1-L.5.	No	N/A		No Change
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20150331	99991231	CACVM903	Sub-netting Set ID		Text	Varchar (200)	Yes	Used if CVA is calculated below the netting set level. If a sub-netting set ID is not applicable this field must be populated with "NA".	No	N/A		No Change
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20150331	99991231	CACVH346	Submission Type		Text	Varchar (30)	Yes	Indicate "CCAR/Stressed" or "Regular/Unstressed"	No	N/A		No Change
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20150331	99991231	FileDate	Data as of date		Date	Date	No	Data as-of date (YYYY-MM-DD)	No	N/A		No Change
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20150331	99991231	CACVM899	Rank		Numeric	Numeric (5,0)	No	The rank of the counterparty as ordered according to the sub-schedule instructions.	No	N/A		No Change
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20150331	99991231	CACVM900	Consolidated/Parent Counterparty Name		Text	Varchar (200)	No	Consolidated/Parent Counterparty Name	No	N/A		No Change
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20200630	99991231	CACV9017	Counterparty Legal Entity Name		Text	Varchar (200)	No	Counterparty Legal Entity Name	No	N/A		No Change
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20150331	20160331	CACVM904	Industry		Text	Varchar (30)	No	Industry: Banks; CCPs; Financial guarantors; Local authorities; Non-financial corporates; Other financials; Sovereigns; SPVs; or Other.	No	N/A		Archived
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20150331	99991231	CACVM905	Counterparty Legal Entity Country		Text	Varchar (2)	No	Countries should be identified using the standard ISO two-letter codes available at https://www.iso.org/ . For supranational entities report "XX."	No	N/A		No Change
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20150331	99991231	CACVM906	Counterparty Legal Entity Internal Rating		Text	Varchar (5)	No	Internal Rating	No	N/A		No Change
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20150331	99991231	CACVM907	Counterparty Legal Entity External Rating		Text	Varchar (5)	No	External rating from a Nationally Recognized Statistical Rating Organisation (NRSRO).	No	N/A		No Change
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20150331	99991231	CACVM908	Gross CE		Numeric	Numeric (12,6)	No	Gross CE	No	N/A		No Change
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20150331	99991231	CACVM909	Stressed Gross CE FR Scenario (Severely Adverse)		Numeric	Numeric (12,6)	No	Stressed Gross CE FR Scenario (Severely Adverse)	No	N/A		No Change
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20150331	20190930	CACVM910	Stressed Gross CE FR Scenario (Adverse)		Numeric	Numeric (12,6)	No	Stressed Gross CE FR Scenario (Adverse)	No	N/A		Archived
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20150331	99991231	CACVM911	Stressed Gross CE BHC scenario		Numeric	Numeric (12,6)	No	Stressed Gross CE BHC scenario	No	N/A		No Change
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20150331	99991231	CACVM912	Net CE		Numeric	Numeric (12,6)	No	Net CE	No	N/A		No Change
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20150331	99991231	CACVM913	Stressed Net CE FR Scenario (Severely Adverse)		Numeric	Numeric (12,6)	No	Stressed Net CE FR Scenario (Severely Adverse)	No	N/A		No Change
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20150331	20190930	CACVM914	Stressed Net CE FR Scenario (Adverse)		Numeric	Numeric (12,6)	No	Stressed Net CE FR Scenario (Adverse)	No	N/A		Archived
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20150331	99991231	CACVM915	Stressed Net CE BHC scenario		Numeric	Numeric (12,6)	No	Stressed Net CE BHC scenario	No	N/A		No Change
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20150331	99991231	CACVM916	CVA		Numeric	Numeric (10,6)	No	CVA	No	N/A		No Change
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20150331	99991231	CACVM917	Stressed CVA FR Scenario and FR Specification (Severely Adverse)		Numeric	Numeric (10,6)	No	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	No	N/A		No Change
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20150331	20190930	CACVM918	Stressed CVA FR Scenario and FR Specification (Adverse)		Numeric	Numeric (10,6)	No	Stressed CVA FR Scenario and FR Specification (Adverse)	No	N/A		Archived
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20150331	99991231	CACVM921	Stressed CVA BHC Scenario and BHC specification		Numeric	Numeric (10,6)	No	Stressed CVA BHC Scenario and BHC specification	No	N/A		No Change
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20150331	99991231	CACVM922	CSA in place?		Text	Varchar (1)	No	Credit Support Annex (CSA) in place? "Y" for yes, "N" for no.	No	N/A		No Change
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20150331	99991231	CACVM923	% Gross CE with CSAs		Numeric	Numeric (5,4)	No	% Gross CE with CSAs	No	N/A		No Change
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20150331	99991231	CACVM924	Downgrade trigger modeled?		Text	Varchar (2)	No	Downgrade Trigger modeled?	No	N/A		No Change
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20150331	99991231	CACVM925	Single Name Credit Hedges		Numeric	Numeric (12,6)	No	Single Name Credit Hedges	No	N/A		No Change
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20160630	99991231	CACV9620	Counterparty Legal Entity Industry Code		Numeric	Numeric (6,0)	No	Report the four to six digit numeric code that describes the primary business activity of the counterparty legal entity according to the North American Industry Classification System (NAICS). Six digit code required for all financial counterparties. If a NAICS industry is not available, report the relevant Global Industry Classification Standard (GICS) industry. If neither NAICS nor GICS industries are available, report the relevant Standard Industrial Classification (SIC) industry.	No	N/A		No Change
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20180331	99991231	CACVIF39	Total Notional		Numeric	Numeric (15,6)	No	Total Notional	No	N/A		No Change
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20180331	99991231	CACVIO56	New Notional During Quarter		Numeric	Numeric (15,6)	No	New Notional During Quarter	No	N/A		No Change
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20180331	99991231	CACVIO57	Weighted Average Maturity		Numeric	Numeric (15,6)	No	Weighted Average Maturity	No	N/A		No Change
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20180331	99991231	CACVIO58	Position MIM		Numeric	Numeric (15,6)	No	Position MIM	No	N/A		No Change
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20180331	99991231	CACVIO59	Total Net Collateral		Numeric	Numeric (12,6)	No	Total Net Collateral	No	N/A		No Change
FRY14Q	CPC	CPC_AGG_RTS_COL	CPC_AGG_RTS_COL_Data_Collect	1.e	20150331	99991231	ID_RSSD	ID_RSSD		Numeric	Numeric (7,0)	Yes	Unique ID of the Reporting Institution	No	N/A		No Change
FRY14Q	CPC	CPC_AGG_RTS_COL	CPC_AGG_RTS_COL_Data_Collect	1.e	20150331	99991231	D_DT	D_DT		Date/Time	Date/Time	Yes	Reporting Quarter End Date (YYYY-MM-DDT00:00:00)	No	N/A		No Change
FRY14Q	CPC	CPC_AGG_RTS_COL	CPC_AGG_RTS_COL_Data_Collect	1.e	20150331	99991231	TRANSTYPE	TRANSTYPE		Text	Varchar (1)	Yes	TransType (Insert "I", Update "U", Delete "D")	No	N/A		No Change
FRY14Q	CPC	CPC_AGG_RTS_COL	CPC_AGG_RTS_COL_Data_Collect	1.e	20150331	99991231	CACVM926	Subschedule_ID		Text	Varchar (10)	Yes	Sub-Schedule: '11e1', '11e2a', '11e2b', '11e2b1', '11e2b2', '11e2b3', '11e2b4', '11e2b5', '11e2b6', '11e2b7', '11e2b8', '11e2b9', '11e2b10', '11e2b11', '11e2b12', '11e2b13', '11e2b14', '11e2b15', '11e2b16', '11e2b17', '11e2b18', '11e2b19', '11e2b20', '11e2b21', '11e2b22', '11e2b23', '11e2b24', '11e2b25', '11e2b26', '11e2b27', '11e2b28', '11e2b29', '11e2b30', '11e2b31', '11e2b32', '11e2b33', '11e2b34', '11e2b35', '11e2b36', '11e2b37', '11e2b38', '11e2b39', '11e2b40', '11e2b41', '11e2b42', '11e2b43', '11e2b44', '11e2b45', '11e2b46', '11e2b47', '11e2b48', '11e2b49', '11e2b50', '11e2b51', '11e2b52', '11e2b53', '11e2b54', '11e2b55', '11e2b56', '11e2b57', '11e2b58', '11e2b59', '11e2b60', '11e2b61', '11e2b62', '11e2b63', '11e2b64', '11e2b65', '11e2b66', '11e2b67', '11e2b68', '11e2b69', '11e2b70', '11e2b71', '11e2b72', '11e2b73', '11e2b74', '11e2b75', '11e2b76', 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FRY14Q	CPC	CPC_IND_REG	CPC_IND_REG_Data_Collect	1,F	20200630	99991231	D_DT	D_DT	DateTime	DateTime	Yes	Reporting Quarter End Date (YYYY-MM-DDT00:00:00)	No	N/A	No Change
FRY14Q	CPC	CPC_IND_REG	CPC_IND_REG_Data_Collect	1,F	20200630	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar (1)	Yes	TransType (Insert "I", Update "U", Delete "D")	No	N/A	No Change
FRY14Q	CPC	CPC_IND_REG	CPC_IND_REG_Data_Collect	1,F	20200630	99991231	SUBSCHEDULE_ID	SUBSCHEDULE_ID	Text	Varchar (5)	Yes	Sub Schedule: "1"11", "1"12"	No	N/A	No Change
FRY14Q	CPC	CPC_IND_REG	CPC_IND_REG_Data_Collect	1,F	20200630	99991231	CACIR620	Industry Code	Text	Varchar (30)	Yes	Industry Code	No	N/A	No Change
FRY14Q	CPC	CPC_IND_REG	CPC_IND_REG_Data_Collect	1,F	20200630	99991231	CACIH167	Region	Text	Varchar (30)	Yes	Region	No	N/A	No Change
FRY14Q	CPC	CPC_IND_REG	CPC_IND_REG_Data_Collect	1,F	20200630	99991231	CACIM806	Internal Rating	Text	Varchar (5)	Yes	Internal Rating	No	N/A	No Change
FRY14Q	CPC	CPC_IND_REG	CPC_IND_REG_Data_Collect	1,F	20200630	99991231	CACIM807	External Rating	Text	Varchar (5)	Yes	External rating from a Nationally Recognized Statistical Rating Organization (NRSRO).	No	N/A	No Change
FRY14Q	CPC	CPC_IND_REG	CPC_IND_REG_Data_Collect	1,F	20200630	99991231	CACVH346	Submission Type	Text	Varchar (30)	Yes	Indicate "CCAR/Stressed" or "Regular/Unstressed"	No	N/A	No Change
FRY14Q	CPC	CPC_IND_REG	CPC_IND_REG_Data_Collect	1,F	20200630	99991231	FileDate	Data as of date	Date	Date	Yes	Data as of date (YYYY-MM-DD)	No	N/A	No Change
FRY14Q	CPC	CPC_IND_REG	CPC_IND_REG_Data_Collect	1,F	20200630	99991231	CACVM919	Gross CE excluding CCPs	Numeric	Numeric (16,6)	No	Gross CE excluding CCPs, pre-collateral exposure after bilateral counterparty netting.	No	N/A	No Change
FRY14Q	CPC	CPC_IND_REG	CPC_IND_REG_Data_Collect	1,F	20200630	99991231	CACVM920	Gross CE to CCPs	Numeric	Numeric (16,6)	No	Gross CE that is a result of transactions conducted through CCPs.	No	N/A	No Change
FRY14Q	CPC	CPC_IND_REG	CPC_IND_REG_Data_Collect	1,F	20200630	99991231	CACLR485	Stressed Gross CE excluding CCPs FR Scenario (Severely Adverse)	Numeric	Numeric (16,6)	No	Full revaluation of Gross CE excluding CCPs under applicable stressed conditions.	No	N/A	No Change
FRY14Q	CPC	CPC_IND_REG	CPC_IND_REG_Data_Collect	1,F	20200630	99991231	CACLR489	Stressed Gross CE to CCPs FR Scenario (Severely Adverse)	Numeric	Numeric (16,6)	No	Gross CE that is a result of transactions conducted through CCPs.	No	N/A	No Change
FRY14Q	CPC	CPC_IND_REG	CPC_IND_REG_Data_Collect	1,F	20200630	99991231	CACLM911	Stressed Gross CE BHC or IHC or SLHC scenario	Numeric	Numeric (16,6)	No	Gross CE under applicable stressed conditions.	No	N/A	No Change
FRY14Q	CPC	CPC_IND_REG	CPC_IND_REG_Data_Collect	1,F	20200630	99991231	CACLR517	Net CE excluding CCPs	Numeric	Numeric (16,6)	No	The sum of positive Gross CE netting agreements for a given counterparty less the value of	No	N/A	No Change
FRY14Q	CPC	CPC_IND_REG	CPC_IND_REG_Data_Collect	1,F	20200630	99991231	CACLR518	Net CE to CCPs	Numeric	Numeric (16,6)	No	Net CE that is a result of transactions conducted through CCPs.	No	N/A	No Change
FRY14Q	CPC	CPC_IND_REG	CPC_IND_REG_Data_Collect	1,F	20200630	99991231	CACLR519	Stressed Net CE excluding CCPs FR Scenario (Severely Adverse)	Numeric	Numeric (16,6)	No	Full revaluation of Net CE excluding CCPs under applicable stressed conditions.	No	N/A	No Change
FRY14Q	CPC	CPC_IND_REG	CPC_IND_REG_Data_Collect	1,F	20200630	99991231	CACLR520	Stressed Net CE to CCPs FR Scenario (Severely Adverse)	Numeric	Numeric (16,6)	No	Full revaluation of Net CE to CCPs under applicable stressed conditions.	No	N/A	No Change
FRY14Q	CPC	CPC_IND_REG	CPC_IND_REG_Data_Collect	1,F	20200630	99991231	CACLM915	Stressed Net CE BHC or IHC or SLHC Scenario	Numeric	Numeric (16,6)	No	Net CE under applicable stressed conditions.	No	N/A	No Change
FRY14Q	CPC	CPC_IND_REG	CPC_IND_REG_Data_Collect	1,F	20200630	99991231	CACLM916	CVA	Numeric	Numeric (16,6)	No	CVA	No	N/A	No Change
FRY14Q	CPC	CPC_IND_REG	CPC_IND_REG_Data_Collect	1,F	20200630	99991231	CACLM917	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Numeric	Numeric (16,6)	No	Full revaluation of asset-side CVA under stressed conditions. Stressed CVA should incorporate the	No	N/A	No Change
FRY14Q	CPC	CPC_IND_REG	CPC_IND_REG_Data_Collect	1,F	20200630	99991231	CACLM921	Stressed CVA BHC or IHC or SLHC Scenario and BHC or IHC or SLHC Specification	Numeric	Numeric (16,6)	No	The full revaluation of asset-side CVA under stressed conditions. Stressed CVA should incorporate the full revaluation of exposure, probability of default (PD), and loss given default (LGD) under stressed conditions.	No	N/A	No Change
FRY14Q	CPC	CPC_IND_REG	CPC_IND_REG_Data_Collect	1,F	20200630	99991231	CACLM925	Single Name Credit Hedges	Numeric	Numeric (16,6)	No	The net notional amount of single name credit hedges on the default of the counterparty.	No	N/A	No Change
FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20150331	99991231	ID_RSSD	ID_RSSD	Numeric	Numeric (7,0)	Yes	Unique ID of the Reporting Institution	No	N/A	No Change
FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20150331	99991231	D_DT	D_DT	DateTime	DateTime	Yes	Reporting Quarter End Date (YYYY-MM-DDT00:00:00)	No	N/A	No Change
FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20150331	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar (1)	Yes	TransType (Insert "I", Update "U", Delete "D")	No	N/A	No Change
FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20150331	99991231	CACBM901	Consolidated/Parent Counterparty ID	Text	Varchar (25)	Yes	Consolidated/Parent Counterparty ID	No	N/A	No Change
FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20150331	99991231	CACB9224	Counterparty Legal Entity Identifier (LEI)	Text	Varchar (30)	Yes	Counterparty Legal Entity Identifier (LEI)	No	N/A	Previously submitted historical records where the LEI was left blank/NULL will be populated with "NA"
FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20150331	99991231	CACBM906	Counterparty Legal Entity Internal Rating	Text	Varchar (5)	Yes	Internal Rating	No	N/A	No Change
FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20150331	99991231	CACBM907	Counterparty Legal Entity External Rating	Text	Varchar (5)	Yes	External rating from a Nationally Recognized Statistical Rating Organization (NRSRO).	No	N/A	No Change
FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20150331	99991231	CACBM928	Tenor Bucket in Years	Numeric	Numeric (18,15)	No	Tenor Bucket in Years (the time between time 1 and time 1+1)	No	N/A	No Change
FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20150331	99991231	CACBM902	Netting Set ID	Text	Varchar (100)	Yes	If a netting set ID is not applicable this field must be populated with "NA". This ID must be unique and consistent across all sub-schedules L1-L5.	No	N/A	No Change
FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20150331	99991231	CACBM903	Sub-netting Set ID	Text	Varchar (200)	Yes	Used if CVA is calculated below the netting set level. If a sub-netting set ID is not applicable this field must be populated with "NA".	No	N/A	No Change
FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20150331	99991231	CACVH346	Submission Type	Text	Varchar (30)	Yes	Indicate "CCAR/Stressed" or "Regular/Unstressed"	No	N/A	No Change
FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20150331	99991231	FileDate	Data as of date	Date	Date	Yes	Data as of date (YYYY-MM-DD)	No	N/A	No Change
FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20150331	99991231	CACBM909	Rank	Numeric	Numeric (5,0)	No	The rank of the counterparty as ordered according to the sub-schedule instructions.	No	N/A	No Change
FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20150331	99991231	CACBM900	Consolidated/Parent Counterparty Name	Text	Varchar (200)	No	Consolidated/Parent Counterparty Name	No	N/A	No Change
FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20200630	99991231	CACB9017	Counterparty Legal Entity Name	Text	Varchar (200)	No	Counterparty Legal Entity Name	No	N/A	No Change
FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20150331	20160331	CACBM904	Industry	Text	Varchar (30)	No	Industry: Banks, CCPs, Financial guarantors; Local authorities; Non-financial corporates; Other	No	N/A	Archived
FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20150331	99991231	CACBM905	Counterparty Legal Entity Country	Text	Varchar (2)	No	Countries should be identified using the standard ISO two-letter codes available at https://www.iso.org/ . For supranational entities report "XX."	No	N/A	No Change
FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20150331	99991231	CACBP799	EE - BHC or IHC or SLHC Specification	Numeric	Numeric (24,18)	No	EE - BHC or IHC or SLHC Specification: The (unstressed) EE metric used to calculate CVA for each tenor bucket's own specification.	No	N/A	No Change
FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20150331	99991231	CACBQ451	Marginal PD	Numeric	Numeric (20,18)	No	The interpolated unilateral marginal PD for each time bucket between time t and t+1.	No	N/A	No Change
FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20150331	99991231	CACBQ667	LGD (CVA)	Numeric	Numeric (20,18)	No	Loss Given Default (1-Recovery Rate) used to calculate CVA.	No	N/A	No Change
FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20150331	99991231	CACBR486	Discount Factor	Numeric	Numeric (20,18)	No	Discount factor used to calculate understressed CVA.	No	N/A	No Change
FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20150331	99991231	CACBR487	Stressed EE - FR Scenario & FR Specification (Severely Adverse)	Numeric	Numeric (24,18)	No	Stressed EE calculated under the Federal Reserve (FR) shock scenario using the FR specification.	No	N/A	No Change
FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20150331	20150930	CACBR488	Stressed EE - FR Scenario & FR Specification (Adverse)	Numeric	Numeric (24,18)	No	Stressed EE calculated under the Federal Reserve (FR) shock scenario using the FR specification.	No	N/A	Archived
FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20150331	99991231	CACBR491	Stressed EE - BHC Scenario & BHC Specification	Numeric	Numeric (24,18)	No	Stressed EE calculated under the BHC shock scenario using the BHC's own specification.	No	N/A	No Change
FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20150331	99991231	CACBR492	Stressed Marginal PD FR Scenario (Severely Adverse)	Numeric	Numeric (20,18)	No	The (unilateral) marginal PD associated with the counterparty's stressed spread. PDs should not be conditioned on the survival of the BHC.	No	N/A	No Change
FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20150331	20150930	CACBR493	Stressed Marginal PD FR Scenario (Adverse)	Numeric	Numeric (20,18)	No	The (unilateral) marginal PD associated with the counterparty's stressed spread. PDs should not be conditioned on the survival of the BHC.	No	N/A	Archived
FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20150331	99991231	CACBR494	Stressed Marginal PD BHC Scenario	Numeric	Numeric (20,18)	No	The (unilateral) marginal PD associated with the counterparty's stressed spread. PDs should not be conditioned on the survival of the BHC.	No	N/A	No Change
FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20150331	99991231	CACBR495	Stressed LGD (CVA) FR Scenario (Severely Adverse)	Numeric	Numeric (20,18)	No	LGD used to calculate CVA in the applicable stressed scenario.	No	N/A	No Change
FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20150331	20150930	CACBR496	Stressed LGD (CVA) FR Scenario (Adverse)	Numeric	Numeric (20,18)	No	LGD used to calculate CVA in the applicable stressed scenario.	No	N/A	Archived
FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20150331	99991231	CACBR497	Stressed LGD (CVA) BHC Scenario	Numeric	Numeric (20,18)	No	LGD used to calculate CVA in the applicable stressed scenario.	No	N/A	No Change
FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20150331	99991231	CACBR498	Stressed LGD (PD) FR Scenario (Severely Adverse)	Numeric	Numeric (20,18)	No	LGD used to calculate PD in the applicable stressed scenario.	No	N/A	No Change
FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20150331	20150930	CACBR499	Stressed LGD (PD) FR Scenario (Adverse)	Numeric	Numeric (20,18)	No	LGD used to calculate PD in the applicable stressed scenario.	No	N/A	Archived
FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20150331	99991231	CACBR500	Stressed LGD (PD) BHC Scenario	Numeric	Numeric (20,18)	No	LGD used to calculate PD in the applicable stressed scenario.	No	N/A	No Change
FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20160630	99991231	CACBR620	Counterparty Legal Entity Industry Code	Numeric	Numeric (6,0)	No	Report the four to six digit numeric code that describes the primary business activity of the parent/consolidated entity according to the North American Industry Classification System (NAICS). Six digit code required for all financial counterparties. If a NAICS industry is not available, report the relevant Global Industry Classification Standard (GICS) industry. If neither NAICS nor GICS industries are available, report the relevant Standard Industrial Classification (SIC) industry.	No	N/A	No Change
FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20160630	99991231	CACBR523	Stressed Discount Factor FR Scenario (Severely Adverse)	Numeric	Numeric (20,18)	No	Discount factor used to calculate CVA in the applicable stressed scenario.	No	N/A	No Change
FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20160630	20150930	CACBR524	Stressed Discount Factor FR Scenario (Adverse)	Numeric	Numeric (20,18)	No	Discount factor used to calculate CVA in the applicable stressed scenario.	No	N/A	Archived
FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20160630	99991231	CACBR525	Stressed Discount Factor BHC Scenario	Numeric	Numeric (20,18)	No	Discount factor used to calculate CVA in the applicable stressed scenario.	No	N/A	No Change
FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20210630	99991231	CACIM936	Subschedule_ID	Text	Varchar (5)	No	Sub Schedule: "12a", "12b"	No	N/A	No Change
FRY14Q	CPC	CPC_CRED_QLT	CPC_CRED_QLT_Data_Collect	3	20150331	99991231	ID_RSSD	ID_RSSD	Numeric	Numeric (7,0)	Yes	Unique ID of the Reporting Institution	No	N/A	No Change
FRY14Q	CPC	CPC_CRED_QLT	CPC_CRED_QLT_Data_Collect	3	20150331	99991231	D_DT	D_DT	DateTime	DateTime	Yes	Reporting Quarter End Date (YYYY-MM-DDT00:00:00)	No	N/A	No Change
FRY14Q	CPC	CPC_CRED_QLT	CPC_CRED_QLT_Data_Collect	3	20150331	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar (1)	Yes	TransType (Insert "I", Update "U", Delete "D")	No	N/A	No Change
FRY14Q	CPC	CPC_CRED_QLT	CPC_CRED_QLT_Data_Collect	3	20150331	99991231	CACQM901	Consolidated/Parent Counterparty ID	Text	Varchar (25)	Yes	Consolidated/Parent Counterparty ID	No	N/A	No Change
FRY14Q	CPC	CPC_CRED_QLT	CPC_CRED_QLT_Data_Collect	3	20160630	99991231	CACB9214	Counterparty Legal Entity Identifier (LEI)	Text	Varchar (30)	Yes	Counterparty Legal Entity Identifier (LEI)	No	N/A	Previously submitted historical records where the LEI was left blank/NULL will be populated with "NA"
FRY14Q	CPC	CPC_CRED_QLT	CPC_CRED_QLT_Data_Collect	3	20150331	99991231	CACQM906	Counterparty Legal Entity Internal Rating	Text	Varchar (5)	Yes	Internal Rating	No	N/A	No Change
FRY14Q	CPC	CPC_CRED_QLT	CPC_CRED_QLT_Data_Collect	3	20150331	99991231	CACQM907	Counterparty Legal Entity External Rating	Text	Varchar (5)	Yes	External rating from a Nationally Recognized Statistical Rating Organization (NRSRO).	No	N/A	No Change
FRY14Q	CPC	CPC_CRED_QLT	CPC_CRED_QLT_Data_Collect	3	20150331	99991231	CACB9017	Counterparty Legal Entity Name	Numeric	Numeric (6,3)	Yes	The date for which the COS (or other input) applies.	No	N/A	No Change
FRY14Q	CPC	CPC_CRED_QLT	CPC_CRED_QLT_Data_Collect	3	20150331	99991231	CACQM902	Netting Set ID	Text	Varchar (100)	Yes	If a netting set ID is not applicable this field must be populated with "NA". This ID must be unique and consistent across all sub-schedules L1-L5.	No	N/A	No Change
FRY14Q	CPC	CPC_CRED_QLT	CPC_CRED_QLT_Data_Collect	3	20150331	99991231	CACQM903	Sub-netting Set ID	Text	Varchar (200)	Yes	Used if CVA is calculated below the netting set level. If a sub-netting set ID is not applicable this field must be populated with "NA".	No	N/A	No Change
FRY14Q	CPC	CPC_CRED_QLT	CPC_CRED_QLT_Data_Collect	3	20150331	99991231	CACVH346	Submission Type	Text	Varchar (30)	Yes	Indicate "CCAR/Stressed" or "Regular/Unstressed"	No	N/A	No Change
FRY14Q	CPC	CPC_CRED_QLT	CPC_CRED_QLT_Data_Collect	3	20150331	99991231	FileDate	Data as of date	Date	Date	Yes	Data as of date (YYYY-MM-DD)	No	N/A	No Change
FRY14Q	CPC	CPC_CRED_QLT	CPC_CRED_QLT_Data_Collect	3	20150331	99991231	CACQM909	Rank	Numeric	Numeric (5,0)	No	The rank of the counterparty as ordered according to the sub-schedule instructions.	No	N/A	No Change
FRY14Q	CPC	CPC_CRED_QLT	CPC_CRED_QLT_Data_Collect	3	20150331	99991231	CACQM900	Consolidated/Parent Counterparty Name	Text	Varchar (200)	Yes	Consolidated/Parent Counterparty Name	No	N/A	No Change
FRY14Q	CPC	CPC_CRED_QLT	CPC_CRED_QLT_Data_Collect	3	20200630	99991231	CACB9017	Counterparty Legal Entity Name	Text	Varchar (200)	No	Counterparty Legal Entity Name	No	N/A	No Change
FRY14Q	CPC	CPC_CRED_QLT	CPC_CRED_QLT_Data_Collect	3	20150331	20160331	CACQM904	Industry	Text	Varchar (30)	No	Industry: Banks, CCPs, Financial guarantors; Local authorities; Non-financial corporates; Other	No	N/A	Archived

FR14Q	CPC	CPC_CRED_QLT_Y	CPC_CRED_QLT_Y_Data_Collect	3	20150331	99991231	CACQM905	Counterparty Legal Entity Country	Text	Varchar (2)	No	Countries should be identified using the standard ISO two-letter codes available at https://www.iso.org/ . For supranational entities report "XX."	No	N/A		No Change
FR14Q	CPC	CPC_CRED_QLT_Y	CPC_CRED_QLT_Y_Data_Collect	3	20150331	99991231	CACQRS02	Market spread (bps)	Numeric	Numeric (27,18)	No	Market spread (bps). If this value comes from a proxy grid, enter the value from the grid. The whole	No	N/A		No Change
FR14Q	CPC	CPC_CRED_QLT_Y	CPC_CRED_QLT_Y_Data_Collect	3	20150331	99991231	CACQRS03	Spread adjustment (bps)	Text	Varchar (30)	No	The amount and operator (e.g., "+" and "-") of adjustments (in bps), if any, applied to the market spread. This may be zero or blank if no add-on is used.	No	N/A		No Change
FR14Q	CPC	CPC_CRED_QLT_Y	CPC_CRED_QLT_Y_Data_Collect	3	20150331	99991231	CACQRS04	Spread (bps) used in CVA calculation	Numeric	Numeric (27,18)	No	The spread (bps) used in the CVA calculation. This may be left blank if the market spread of the	No	N/A		No Change
FR14Q	CPC	CPC_CRED_QLT_Y	CPC_CRED_QLT_Y_Data_Collect	3	20150331	99991231	CACQRS05	Stressed spreads (bps) FR Scenario (Severely Adverse)	Numeric	Numeric (27,18)	No	The stressed values of CDS spreads used in the stressed CVA calculation.	No	N/A		No Change
FR14Q	CPC	CPC_CRED_QLT_Y	CPC_CRED_QLT_Y_Data_Collect	3	20150331	20190930	CACQRS06	Stressed spreads (bps) FR Scenario (Adverse)	Numeric	Numeric (27,18)	No	The stressed values of CDS spreads used in the stressed CVA calculation.	No	N/A		Archived
FR14Q	CPC	CPC_CRED_QLT_Y	CPC_CRED_QLT_Y_Data_Collect	3	20150331	99991231	CACQRS07	Stressed spreads (bps) BHC Scenario	Numeric	Numeric (27,18)	No	The stressed values of CDS spreads used in the stressed CVA calculation.	No	N/A		No Change
FR14Q	CPC	CPC_CRED_QLT_Y	CPC_CRED_QLT_Y_Data_Collect	3	20150331	99991231	CACQRS08	Mapping approach	Text	Varchar (20)	No	The type of proxy mapping approach used: "Single name own" or "Proxy"	No	N/A		No Change
FR14Q	CPC	CPC_CRED_QLT_Y	CPC_CRED_QLT_Y_Data_Collect	3	20150331	99991231	CACQRS09	Proxy mapping approach	Text	Varchar (35)	No	If single name own approach is not used, indicate the type of proxy mapping approach used. Report one of the following: Single name-related party, industry (indicate industry based on list provided above), Ratings class (indicate the rating: e.g., AAA, AA), Industry-rating, Industry-geography, Industry-rating-geography, Rating-geography, or Other. This field may be left blank when mapping approach is Single name own.	No	N/A		No Change
FR14Q	CPC	CPC_CRED_QLT_Y	CPC_CRED_QLT_Y_Data_Collect	3	20150331	99991231	CACQRS10	Proxy name	Text	Varchar (75)	No	Identify the specific proxy used.	No	N/A		No Change
FR14Q	CPC	CPC_CRED_QLT_Y	CPC_CRED_QLT_Y_Data_Collect	3	20150331	99991231	CACQRS11	Market input type	Text	Varchar (15)	No	The type of market input used: CDS spreads, Bond spreads, KMV-EDFs, or Other.	No	N/A		No Change
FR14Q	CPC	CPC_CRED_QLT_Y	CPC_CRED_QLT_Y_Data_Collect	3	20150331	99991231	CACQRS12	Ticker / identifier	Text	Varchar (25)	No	Where applicable, the ticker number used (e.g., CDX IG AA, single name ticker).	No	N/A		No Change
FR14Q	CPC	CPC_CRED_QLT_Y	CPC_CRED_QLT_Y_Data_Collect	3	20150331	99991231	CACQRS13	Report date	Date	Date	No	The date of the market data.	No	N/A		No Change
FR14Q	CPC	CPC_CRED_QLT_Y	CPC_CRED_QLT_Y_Data_Collect	3	20150331	99991231	CACQRS14	Source (Bloomberg, Markit, KMV, etc.)	Text	Varchar (25)	No	The source of the market data (e.g., Bloomberg, Markit).	No	N/A		No Change
FR14Q	CPC	CPC_CRED_QLT_Y	CPC_CRED_QLT_Y_Data_Collect	3	20150331	99991231	CACQRS15	Comments	Text	Varchar (1000)	No	Comments	No	N/A		No Change
FR14Q	CPC	CPC_CRED_QLT_Y	CPC_CRED_QLT_Y_Data_Collect	3	20160630	99991231	CACQRS19	Counterparty Legal Entity Industry Code	Numeric	Numeric (6,0)	No	Report the four to six digit numeric code that describes the primary business activity of the parent/consolidated entity according to the North American Industry Classification System (NAICS). Six digit code required for all financial counterparties. If a NAICS industry is not available, report the relevant global Industry Classification Standard (GICS) industry. If neither NAICS nor GICS industries are available, report the relevant Standard Industrial Classification (SIC) industry.	No	N/A		No Change
FR14Q	CPC	CPC_CRED_QLT_Y	CPC_CRED_QLT_Y_Data_Collect	3	20210630	99991231	CACVM926	Subschedule_ID	Text	Varchar (5)	No	Sub Schedule: "1a", "1b"	No	N/A		No Change
FR14Q	CPC	CPC_SENS_AGG	CPC_SENS_AGG_Data_Collect	4,a	20150331	99991231	ID_RSSD	ID_RSSD	Numeric	Numeric (7,0)	Yes	Unique ID of the Reporting Institution	No	N/A		No Change
FR14Q	CPC	CPC_SENS_AGG	CPC_SENS_AGG_Data_Collect	4,a	20150331	99991231	D_DT	D_DT	DateTime	DateTime	Yes	Reporting Quarter End Date (YYYY-MM-DDT00:00:00)	No	N/A		No Change
FR14Q	CPC	CPC_SENS_AGG	CPC_SENS_AGG_Data_Collect	4,a	20150331	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar (1)	Yes	TransType (Insert "I", Update "U", Delete "D")	No	N/A		No Change
FR14Q	CPC	CPC_SENS_AGG	CPC_SENS_AGG_Data_Collect	4,a	20150331	99991231	CACURS26	Risk Factor Category	Text	Varchar (50)	Yes	Risk Factor Category	No	N/A		No Change
FR14Q	CPC	CPC_SENS_AGG	CPC_SENS_AGG_Data_Collect	4,a	20150331	99991231	CACURB99	Risk Factor Description	Text	Varchar (50)	Yes	Risk Factor Description	No	N/A		No Change
FR14Q	CPC	CPC_SENS_AGG	CPC_SENS_AGG_Data_Collect	4,a	20150331	99991231	CACURS27	Risk Side	Text	Varchar (10)	Yes	Risk Side	No	N/A		No Change
FR14Q	CPC	CPC_SENS_AGG	CPC_SENS_AGG_Data_Collect	4,a	20150331	99991231	CACURH46	Submission Type	Text	Varchar (30)	Yes	Indicate "CCAR/Stressed" or "Regular/Unstressed"	No	N/A		No Change
FR14Q	CPC	CPC_SENS_AGG	CPC_SENS_AGG_Data_Collect	4,a	20150331	99991231	FileDate	Data as of date	Date	Date	No	Data as-of date (YYYY-MM-DD)	No	N/A		No Change
FR14Q	CPC	CPC_SENS_AGG	CPC_SENS_AGG_Data_Collect	4,a	20150331	99991231	CACURS28	Risk Sensitivity	Numeric	Numeric (12,6)	No	Risk Sensitivity	No	N/A		No Change
FR14Q	CPC	CPC_SENS_BANK	CPC_SENS_BANK_Data_Collect	4,b	20150331	99991231	ID_RSSD	ID_RSSD	Numeric	Numeric (7,0)	Yes	Unique ID of the Reporting Institution	No	N/A		No Change
FR14Q	CPC	CPC_SENS_BANK	CPC_SENS_BANK_Data_Collect	4,b	20150331	99991231	D_DT	D_DT	DateTime	DateTime	Yes	Reporting Quarter End Date (YYYY-MM-DDT00:00:00)	No	N/A		No Change
FR14Q	CPC	CPC_SENS_BANK	CPC_SENS_BANK_Data_Collect	4,b	20150331	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar (1)	Yes	TransType (Insert "I", Update "U", Delete "D")	No	N/A		No Change
FR14Q	CPC	CPC_SENS_BANK	CPC_SENS_BANK_Data_Collect	4,b	20150331	99991231	CACURS26	Risk Factor Category	Text	Varchar (50)	Yes	Risk Factor Category	No	N/A		No Change
FR14Q	CPC	CPC_SENS_BANK	CPC_SENS_BANK_Data_Collect	4,b	20150331	99991231	CACURB99	Risk Factor Description	Text	Varchar (50)	Yes	Risk Factor Description	No	N/A		No Change
FR14Q	CPC	CPC_SENS_BANK	CPC_SENS_BANK_Data_Collect	4,b	20150331	99991231	CACURS27	Risk Side	Text	Varchar (10)	Yes	Risk Side	No	N/A		No Change
FR14Q	CPC	CPC_SENS_BANK	CPC_SENS_BANK_Data_Collect	4,b	20150331	99991231	CACUM901	Consolidated/Parent Counterparty ID	Text	Varchar (35)	Yes	Consolidated/Parent Counterparty ID	No	N/A		No Change
FR14Q	CPC	CPC_SENS_BANK	CPC_SENS_BANK_Data_Collect	4,b	20150331	99991231	CACURH46	Submission Type	Text	Varchar (30)	Yes	Indicate "CCAR/Stressed" or "Regular/Unstressed"	No	N/A		No Change
FR14Q	CPC	CPC_SENS_BANK	CPC_SENS_BANK_Data_Collect	4,b	20150331	99991231	FileDate	Data as of date	Date	Date	No	Data as-of date (YYYY-MM-DD)	No	N/A		No Change
FR14Q	CPC	CPC_SENS_BANK	CPC_SENS_BANK_Data_Collect	4,b	20150331	99991231	CACUM999	Rank	Numeric	Numeric (5,0)	No	The rank of the counterparty as ordered according to the sub-schedule instructions.	No	N/A		No Change
FR14Q	CPC	CPC_SENS_BANK	CPC_SENS_BANK_Data_Collect	4,b	20150331	99991231	CACUM900	Consolidated/Parent Counterparty Name	Text	Varchar (200)	No	Consolidated/Parent Counterparty Name	No	N/A		No Change
FR14Q	CPC	CPC_SENS_BANK	CPC_SENS_BANK_Data_Collect	4,b	20150331	99991231	CACURS28	Risk Sensitivity	Numeric	Numeric (12,6)	No	Risk Sensitivity	No	N/A		No Change
FR14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5,1,5,1,a,5,1,b	20150331	20171231	ID_RSSD	ID_RSSD	Numeric	Numeric (7,0)	Yes	Unique ID of the Reporting Institution	No	N/A		Archived
FR14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5,1,5,1,a,5,1,b	20150331	20171231	D_DT	D_DT	DateTime	DateTime	Yes	Reporting Quarter End Date (YYYY-MM-DDT00:00:00)	No	N/A		Archived
FR14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5,1,5,1,a,5,1,b	20150331	20171231	TRANSTYPE	TRANSTYPE	Text	Varchar (1)	Yes	TransType (Insert "I", Update "U", Delete "D")	No	N/A		Archived
FR14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5,1,5,1,a,5,1,b	20150331	20171231	CACNM906	Subschedule_ID	Text	Varchar (5)	Yes	Sub Schedule: "1S1", "1S2"	No	N/A		Archived
FR14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5,1,5,1,a,5,1,b	20150331	20171231	CACNM901	Parent/Consolidated Entity CP ID	Text	Varchar (30)	Yes	A unique identifier assigned to the counterparty reported in the Counterparty Name column, which must be the parent/consolidated entity.	No	N/A		Archived
FR14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5,1,5,1,a,5,1,b	20150331	20171231	CACNM902	Netting Agreement ID	Text	Varchar (75)	Yes	A unique identifier (for example, alphanumeric) assigned to the netting agreement being reported.	No	N/A		Archived
FR14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5,1,5,1,a,5,1,b	20150331	20171231	CACNM921	Legal Entity ID	Text	Varchar (30)	Yes	A unique identifier (for example, alphanumeric) assigned to the legal entity reported in the Counterparty Legal Entity column, which must correspond to the parent/consolidated entity. This ID must be unique and consistent across sub-schedules.	No	N/A		Archived
FR14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5,1,5,1,a,5,1,b	20150331	20171231	CACVH46	Submission Type	Text	Varchar (30)	Yes	Indicate "CCAR/Stressed" or "Regular/Unstressed"	No	N/A		Archived
FR14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5,1,5,1,a,5,1,b	20150331	20171231	FileDate	Data as of date	Date	Date	No	Data as-of date (YYYY-MM-DD)	No	N/A		Archived
FR14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5,1,5,1,a,5,1,b	20150331	20171231	CACNM999	Rank	Text	Varchar (5)	No	The rank of the counterparty as ordered according to the sub-schedule instructions.	No	N/A		Archived
FR14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5,1,5,1,a,5,1,b	20150331	20171231	CACNM900	CP Name (parent/consolidated)	Text	Varchar (200)	No	The name of the consolidated organization that is either a CCP, G-7 sovereign country, or one of the	No	N/A		Archived
FR14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5,1,5,1,a,5,1,b	20150331	20171231	CACNM9017	CP Legal Entity Name	Text	Varchar (200)	No	The name of the legal entity with whom the netting agreement was executed.	No	N/A		Archived
FR14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5,1,5,1,a,5,1,b	20150331	20171231	CACNM904	Industry	Text	Varchar (30)	No	Industry: Banks; CCPs; Financial guarantors; Local authorities; Non-financial corporates; Other financials; Sovereigns; SPOs; or Other.	No	N/A		Archived
FR14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5,1,5,1,a,5,1,b	20150331	20171231	CACNM905	Country	Text	Varchar (2)	No	Country: Countries should be identified using the standard ISO two-letter codes available at https://www.iso.org/ . For supranational entities report "XX."	No	N/A		Archived
FR14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5,1,5,1,a,5,1,b	20150331	20171231	CACNM906	Internal rating	Text	Varchar (5)	No	Internal Rating	No	N/A		Archived
FR14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5,1,5,1,a,5,1,b	20150331	20171231	CACNM907	External rating	Text	Varchar (5)	No	External rating from a Nationally Recognized Statistical Rating Organization (NRSRO).	No	N/A		Archived
FR14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5,1,5,1,a,5,1,b	20150331	20171231	CACNM929	Agreement Type	Text	Varchar (30)	No	Agreement Type: Repo, Sec Lending, or Cross-product (combined).	No	N/A		Archived
FR14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5,1,5,1,a,5,1,b	20150331	20171231	CACNM930	Agreement Role	Text	Varchar (10)	No	Agreement Role: Principal or Agent.	No	N/A		Archived
FR14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5,1,5,1,a,5,1,b	20150331	20171231	CACNM931	Agreement Detail	Text	Varchar (200)	No	Agreement Detail	No	N/A		Archived
FR14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5,1,5,1,a,5,1,b	20150331	20171231	CACNM932	Netting Level	Text	Varchar (30)	No	Netting Level: Legal Entity as Principal, Legal Entity as Agent, or Client.	No	N/A		Archived
FR14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5,1,5,1,a,5,1,b	20150331	20171231	CACNM933	Netting Set Detail	Text	Varchar (133)	No	Netting Set Detail: Liquid or Less liquid.	No	N/A		Archived
FR14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5,1,5,1,a,5,1,b	20150331	20171231	CACNM934	Legal Enforceability	Text	Varchar (1)	No	Whether the netting agreement is legally enforceable in the jurisdiction of the counterparty legal	No	N/A		Archived
FR14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5,1,5,1,a,5,1,b	20150331	20171231	CACNM935	Wrong-way position	Text	Varchar (8)	No	Wrong-way position: Specific, General, or None.	No	N/A		Archived
FR14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5,1,5,1,a,5,1,b	20150331	20171231	CACNM936	Total Stressed Net CE FR scenario (Severely Adverse)	Numeric	Numeric (12,6)	No	The full revaluation of Net CE for both SFT and derivative exposures to the legal entity under the FR	No	N/A		Archived
FR14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5,1,5,1,a,5,1,b	20150331	20171231	CACNM937	Total Stressed Net CE FR scenario (Adverse)	Numeric	Numeric (12,6)	No	The full revaluation of Net CE for both SFT and derivative exposures to the legal entity under the FR stressed market environment – one value for each supervisory global market shock scenario. This amount should only be reported once per legal entity.	No	N/A		Archived
FR14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5,1,5,1,a,5,1,b	20150331	20171231	CACNM938	Stressed Net CE FR scenario (Severely Adverse)	Numeric	Numeric (12,6)	No	Stressed Net CE FR scenario (Severely Adverse)	No	N/A		Archived
FR14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5,1,5,1,a,5,1,b	20150331	20171231	CACNM939	Stressed Net CE FR scenario (Adverse)	Numeric	Numeric (12,6)	No	Stressed Net CE FR scenario (Adverse)	No	N/A		Archived
FR14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5,1,5,1,a,5,1,b	20150331	20171231	CACNM940	Stressed MIM Posted FR scenario (Severely Adverse)	Numeric	Numeric (12,6)	No	The gross cumulative MIM values using full revaluation under each supervisory global market shock	No	N/A		Archived
FR14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5,1,5,1,a,5,1,b	20150331	20171231	CACNM941	Stressed MIM Posted FR scenario (Adverse)	Numeric	Numeric (12,6)	No	The gross cumulative MIM values using full revaluation under each supervisory global market shock scenario of the cash and assets reported in the Mark-to-Market Posted column.	No	N/A		Archived
FR14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5,1,5,1,a,5,1,b	20150331	20171231	CACNM942	Stressed MIM Received FR scenario (Severely Adverse)	Numeric	Numeric (12,6)	No	The gross cumulative MIM values using full revaluation under each supervisory global market shock	No	N/A		Archived
FR14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5,1,5,1,a,5,1,b	20150331	20171231	CACNM943	Stressed MIM Received FR scenario (Adverse)	Numeric	Numeric (12,6)	No	The gross cumulative MIM values using full revaluation under each supervisory global market shock scenario of the cash and assets reported in the Mark-to-Market Received column.	No	N/A		Archived
FR14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5,1,5,1,a,5,1,b	20150331	20171231	CACNM912	Net CE	Numeric	Numeric (12,6)	No	The current credit exposure to the counterparty legal entity for the netting agreement under close-	No	N/A		Archived
FR14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5,1,5,1,a,5,1,b	20150331	20171231	CACNM944	MIM Posted	Numeric	Numeric (12,6)	No	The gross cumulative mark-to-market (MIM) value of the cash and assets posted to the legal entity under the netting agreement.	No	N/A		Archived
FR14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5,1,5,1,a,5,1,b	20150331	20171231	CACNM945	MIM Received	Numeric	Numeric (12,6)	No	The gross cumulative mark-to-market (MIM) value of the cash and assets received from the legal	No	N/A		Archived

FRY14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	20150331	20171231	CACNR546	CP Credit Entity Type (Optional)	Text	Varchar (20)	No	The type of institution for which the five-year CDS spread is being reported. The possible options are CP Legal Entity, CP Parent, and Proxy.	No	N/A		Archived
FRY14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	20150331	20171231	CACNR547	CP Credit Spread (bp) (Optional)	Numeric	Numeric (14,5)	No	The five-year CDS spread for which the reference entity is either the CP legal entity, the CP Parent	No	N/A		Archived
FRY14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	20150331	20171231	CACNR524	CP Legal Entity Identifier (Optional)	Text	Varchar (30)	No	The official globally recognized legal entity identifier (LEI) of the CP legal entity.	No	N/A		Archived
FRY14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	20150331	20171231	CACNR548	CP Stressed Spread FR scenario (Severely Adverse) (Optional)	Numeric	Numeric (14,5)	No	The reported five-year CDS spread as stressed according to the supervisory global market shock	No	N/A		Archived
FRY14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	20150331	20171231	CACNR549	CP Stressed Spread FR scenario (Adverse) (Optional)	Numeric	Numeric (14,5)	No	The reported five-year CDS spread as stressed according to the supervisory global market shock scenario.	No	N/A		Archived
FRY14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	20160630	20171231	CACNR620	Industry Code	Numeric	Numeric (6,0)	No	Report the four to six digit numeric code that describes the primary business activity of the legal entity according to the North American Industry Classification System (NAICS). Six digit code required for all financial counterparties.	No	N/A		Archived
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	ID_RSSD	ID_RSSD	Numeric	Numeric (7,0)	Yes	Unique ID of the Reporting Institution	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	ID_DT	ID_DT	Date/Time	Varchar (20)	Yes	Reporting Counterparty End Date (YYYY-MM-DD/00:00:00)	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	TRANSYTYPE	TRANSYTYPE	Text	Varchar (1)	Yes	TransType (Insert "I", Update "U", Delete "D")	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACVM926	Subschedule_ID	Text	Varchar (5)	Yes	Sub Schedule: "LSZ", "LS2a"	No	N/A	In submissions on and after 20180331, report a value of "LS2"	No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNM901	Consolidated/Parent Counterparty ID	Text	Varchar (30)	Yes	A unique identifier assigned to the counterparty reported in the Counterparty Name column, which must be the parent/consolidated entity.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNRP621	Counterparty Legal Entity Identifier (LEI)	Text	Varchar (30)	Yes	Counterparty Legal Entity Identifier (LEI)	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNM902	Netting Set ID	Text	Varchar (75)	Yes	If a netting set ID is not applicable this field must be populated with "NA". This ID must be unique and consistent across all sub-schedules 1, 2, 5.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACVH346	Submission Type	Text	Varchar (30)	Yes	Indicate "CCAR/Stressed" or "Regular/Unstressed"	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	FileDate	Data as of date	Date	Date	No	Data as of date (YYYY-MM-DD)	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20180331	99991231	CACN0360	Rank Methodology	Text	Varchar(30)	No	Indicate which ranking methodology applies to the reported counterparties.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNM899	Rank	Text	Varchar (5)	No	The rank of the counterparty as ordered according to the sub-schedule instructions.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNM900	Consolidated/Parent Counterparty Name	Text	Varchar (200)	No	Consolidated/Parent Counterparty Name	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACN0017	Counterparty Legal Entity Name	Text	Varchar (200)	No	The name of the legal entity with whom the netting agreement was executed.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC53	Unstressed MIM (Posted) - Central Debt MIM (Posted) - United States	Numeric	Numeric (12,6)	No	Unstressed - Posted: This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed securities. The amounts must be separated by the sovereign entity sub-categories: United States, Germany, United Kingdom & France, Other Eurozone, Japan, and Other.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC54	Unstressed MIM (Posted) - Central Debt MIM (Posted) - Germany	Numeric	Numeric (12,6)	No	Unstressed - Posted: This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed securities. The amounts must be separated by the sovereign entity sub-categories: United States, Germany, United Kingdom & France, Other Eurozone, Japan, and Other.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC55	Unstressed MIM (Posted) - Central Debt MIM (Posted) - United Kingdom/France	Numeric	Numeric (12,6)	No	Unstressed - Posted: This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed securities. The amounts must be separated by the sovereign entity sub-categories: United States, Germany, United Kingdom & France, Other Eurozone, Japan, and Other.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC56	Unstressed MIM (Posted) - Central Debt MIM (Posted) - Other Eurozone	Numeric	Numeric (12,6)	No	Unstressed - Posted: This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed securities. The amounts must be separated by the sovereign entity sub-categories: United States, Germany, United Kingdom & France, Other Eurozone, Japan, and Other.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC57	Unstressed MIM (Posted) - Central Debt MIM (Posted) - Japan	Numeric	Numeric (12,6)	No	Unstressed - Posted: This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed securities. The amounts must be separated by the sovereign entity sub-categories: United States, Germany, United Kingdom & France, Other Eurozone, Japan, and Other.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC58	Unstressed MIM (Posted) - Central Debt MIM (Posted) - Other	Numeric	Numeric (12,6)	No	Unstressed - Posted: This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed securities. The amounts must be separated by the sovereign entity sub-categories: United States, Germany, United Kingdom & France, Other Eurozone, Japan, and Other.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC59	Unstressed MIM (Posted) - Equity MIM (Posted) - US	Numeric	Numeric (12,6)	No	Unstressed - Posted: This category includes publicly traded and privately issued equity securities. The amounts must be separated by the country in which the issuing entity is domiciled, which are grouped into the following sub-categories: United States, Canada, United Kingdom, Eurozone, and Other.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC60	Unstressed MIM (Posted) - Equity MIM (Posted) - CAD	Numeric	Numeric (12,6)	No	Unstressed - Posted: This category includes publicly traded and privately issued equity securities. The amounts must be separated by the country in which the issuing entity is domiciled, which are grouped into the following sub-categories: United States, Canada, United Kingdom, Eurozone, and Other.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC61	Unstressed MIM (Posted) - Equity MIM (Posted) - UK	Numeric	Numeric (12,6)	No	Unstressed - Posted: This category includes publicly traded and privately issued equity securities. The amounts must be separated by the country in which the issuing entity is domiciled, which are grouped into the following sub-categories: United States, Canada, United Kingdom, Eurozone, and Other.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC62	Unstressed MIM (Posted) - Equity MIM (Posted) - Eurozone	Numeric	Numeric (12,6)	No	Unstressed - Posted: This category includes publicly traded and privately issued equity securities. The amounts must be separated by the country in which the issuing entity is domiciled, which are grouped into the following sub-categories: United States, Canada, United Kingdom, Eurozone, and Other.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC63	Unstressed MIM (Posted) - Equity MIM (Posted) - Other Economies (specify)	Numeric	Numeric (12,6)	No	Unstressed - Posted: This category includes publicly traded and privately issued equity securities. The amounts must be separated by the country in which the issuing entity is domiciled, which are grouped into the following sub-categories: United States, Canada, United Kingdom, Eurozone, and Other.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC64	Unstressed MIM (Posted) - Corporate Bonds Advanced Economies MIM (Posted) - IG	Numeric	Numeric (12,6)	No	Unstressed - Posted: This category includes all debt obligations issued by any public or private entity that is not backed by the full faith and credit of a single sovereign country; specifically, it includes supranationals. This category does not include commercial paper. The issuing entity must be domiciled in a sovereign that is defined as an advanced economy in the instructions for schedule F. The amounts must be separated into two sub-categories: Investment Grade (IG) and Sub-investment Grade (Sub-IG).	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC65	Unstressed MIM (Posted) - Corporate Bonds Advanced Economies MIM (Posted) - Sub-IG	Numeric	Numeric (12,6)	No	Unstressed - Posted: This category includes all debt obligations issued by any public or private entity that is not backed by the full faith and credit of a single sovereign country; specifically, it includes supranationals. This category does not include commercial paper. The issuing entity must be domiciled in a sovereign that is not an advanced economy as defined in the instructions for schedule F. The amounts must be separated into two sub-categories: Investment Grade (IG) and Sub-investment Grade (Sub-IG).	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC66	Unstressed MIM (Posted) - Corporate Bonds, Other Economies MIM (Posted) - IG	Numeric	Numeric (12,6)	No	Unstressed - Posted: This category includes all debt obligations issued by any public or private entity that is not backed by the full faith and credit of a single sovereign country; specifically, it includes supranationals. This category does not include commercial paper. The issuing entity must be domiciled in a sovereign that is not an advanced economy as defined in the instructions for schedule F. The amounts must be separated into two sub-categories: Investment Grade (IG) and Sub-investment Grade (Sub-IG).	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC67	Unstressed MIM (Posted) - Corporate Bonds, Other Economies MIM (Posted) - Sub-IG	Numeric	Numeric (12,6)	No	Unstressed - Posted: This category includes all debt obligations issued by any public or private entity that is not backed by the full faith and credit of a single sovereign country; specifically, it includes supranationals. This category does not include commercial paper. The issuing entity must be domiciled in a sovereign that is not an advanced economy as defined in the instructions for schedule F. The amounts must be separated into two sub-categories: Investment Grade (IG) and Sub-investment Grade (Sub-IG).	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC68	Unstressed MIM (Posted) - ETF (Posted) - Equity	Numeric	Numeric (12,6)	No	Unstressed - Posted: This category includes equity shares of exchange-traded investment funds (ETFs). The amounts must be separated into two sub-categories that define the majority of the assets held by a given ETF: Equity and Fixed Income.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC69	Unstressed MIM (Posted) - ETF (Posted) - Fixed Income	Numeric	Numeric (12,6)	No	Unstressed - Posted: This category includes equity shares of exchange-traded investment funds (ETFs). The amounts must be separated into two sub-categories that define the majority of the	No	N/A		No Change

FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC70	Unstressed MIM (Posted) - US Agency MBS/CMBs MIM (Posted) - Pass-Throughs	Numeric	Numeric (12,6)	No	Unstressed - Posted:This category includes mortgage-backed securities (MBS) and commercial mortgage-backed securities (CMBS) issued by U.S. government agencies and U.S. government-sponsored enterprises (GSEs), as defined in the FR Y-9C. The amounts must be separated into two sub-categories: Pass-throughs and Other.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC71	Unstressed MIM (Posted) - US Agency MBS/CMBs MIM (Posted) - Other (specify)	Numeric	Numeric (12,6)	No	Unstressed - Posted:This category includes mortgage-backed securities (MBS) and commercial mortgage-backed securities (CMBS) issued by U.S. government agencies and U.S. government-	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC72	Unstressed MIM (Posted) - Non-Agency RMBS/ABS/CMBS MIM (Posted) - investment Grade	Numeric	Numeric (12,6)	No	Unstressed - Posted:This category includes residential mortgage-backed securities (RMBS), asset-backed securities (ABS), and CMBS issued by an entity other than U.S. government agencies or U.S. GSEs. The amounts must be separated into two sub-categories: IG and Sub-IG.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC73	Unstressed MIM (Posted) - Non-Agency RMBS/ABS/CMBS MIM (Posted) - Non-Investment Grade	Numeric	Numeric (12,6)	No	Unstressed - Posted:This category includes residential mortgage-backed securities (RMBS), asset-backed securities (ABS), and CMBS issued by an entity other than U.S. government agencies or U.S. GSEs. The amounts must be separated into two sub-categories: IG and Sub-IG.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC74	Unstressed MIM (Posted) - Cash MIM (Posted) - USD	Numeric	Numeric (12,6)	No	Unstressed - Posted:This category includes cash in any currency and must be separated by currency into the following sub-categories: USD, EUR, GBP, JPY, and Other.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC75	Unstressed MIM (Posted) - Cash MIM (Posted) - EUR	Numeric	Numeric (12,6)	No	Unstressed - Posted:This category includes cash in any currency and must be separated by currency into the following sub-categories: USD, EUR, GBP, JPY, and Other.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC76	Unstressed MIM (Posted) - Cash MIM (Posted) - GBP	Numeric	Numeric (12,6)	No	Unstressed - Posted:This category includes cash in any currency and must be separated by currency into the following sub-categories: USD, EUR, GBP, JPY, and Other.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC77	Unstressed MIM (Posted) - Cash MIM (Posted) - JPY	Numeric	Numeric (12,6)	No	Unstressed - Posted:This category includes cash in any currency and must be separated by currency into the following sub-categories: USD, EUR, GBP, JPY, and Other.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC78	Unstressed MIM (Posted) - Cash MIM (Posted) - Other	Numeric	Numeric (12,6)	No	Unstressed - Posted:This category includes cash in any currency and must be separated by currency into the following sub-categories: USD, EUR, GBP, JPY, and Other.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC79	Unstressed MIM (Posted) - Other MIM (Posted) - Inflation-indexed securities	Numeric	Numeric (12,6)	No	Unstressed - Posted:This category includes all asset types that are not reported in the other defined asset categories. The amounts must be separated by the following sub-categories: Inflation-indexed	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC80	Unstressed MIM (Posted) - Other MIM (Posted) - Commercial paper	Numeric	Numeric (12,6)	No	Unstressed - Posted:This category includes all asset types that are not reported in the other defined asset categories. The amounts must be separated by the following sub-categories: Inflation-indexed Securities, Commercial Paper, Municipal Bonds, and Other. For the amount reported in Other, supporting documentation must be submitted that provides details of the asset types within the sub category.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC81	Unstressed MIM (Posted) - Other MIM (Posted) - Municipal Bonds	Numeric	Numeric (12,6)	No	Unstressed - Posted:This category includes all asset types that are not reported in the other defined asset categories. The amounts must be separated by the following sub-categories: Inflation-indexed	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC82	Unstressed MIM (Posted) - Other MIM (Posted) - Other (specify)	Numeric	Numeric (12,6)	No	Unstressed - Posted:This category includes all asset types that are not reported in the other defined asset categories. The amounts must be separated by the following sub-categories: Inflation-indexed Securities, Commercial Paper, Municipal Bonds, and Other. For the amount reported in Other, supporting documentation must be submitted that provides details of the asset types within the sub category.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC83	Unstressed MIM (Received) - Central Debt MIM (Received) - USD	Numeric	Numeric (12,6)	No	Unstressed - Received:This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC84	Unstressed MIM (Received) - Central Debt MIM (Received) - Germany	Numeric	Numeric (12,6)	No	Unstressed - Received:This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed securities. The amounts must be separated by the sovereign entity sub-categories: United States, Germany, United Kingdom & France, Other Eurozone, Japan, and Other.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC85	Unstressed MIM (Received) - Central Debt MIM (Received) - UK/France	Numeric	Numeric (12,6)	No	Unstressed - Received:This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC86	Unstressed MIM (Received) - Central Debt MIM (Received) - Other Eurozone	Numeric	Numeric (12,6)	No	Unstressed - Received:This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed securities. The amounts must be separated by the sovereign entity sub-categories: United States, Germany, United Kingdom & France, Other Eurozone, Japan, and Other.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC87	Unstressed MIM (Received) - Central Debt MIM (Received) - Japan	Numeric	Numeric (12,6)	No	Unstressed - Received:This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC88	Unstressed MIM (Received) - Central Debt MIM (Received) - Other	Numeric	Numeric (12,6)	No	Unstressed - Received:This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed securities. The amounts must be separated by the sovereign entity sub-categories: United States, Germany, United Kingdom & France, Other Eurozone, Japan, and Other.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC89	Unstressed MIM (Received) - Equity MIM (Received) - US	Numeric	Numeric (12,6)	No	Unstressed - Received:This category includes publicly traded and privately issued equity securities. The amounts must be separated by the country in which the issuing entity is domiciled, which are	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC90	Unstressed MIM (Received) - Equity MIM (Received) - CAD	Numeric	Numeric (12,6)	No	Unstressed - Received:This category includes publicly traded and privately issued equity securities. The amounts must be separated by the country in which the issuing entity is domiciled, which are grouped into the following sub-categories: United States, Canada, United Kingdom, Eurozone, and Other.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC91	Unstressed MIM (Received) - Equity MIM (Received) - UK	Numeric	Numeric (12,6)	No	Unstressed - Received:This category includes publicly traded and privately issued equity securities. The amounts must be separated by the country in which the issuing entity is domiciled, which are	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC92	Unstressed MIM (Received) - Equity MIM (Received) - Eurozone	Numeric	Numeric (12,6)	No	Unstressed - Received:This category includes publicly traded and privately issued equity securities. The amounts must be separated by the country in which the issuing entity is domiciled, which are grouped into the following sub-categories: United States, Canada, United Kingdom, Eurozone, and Other.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC93	Unstressed MIM (Received) - Equity MIM (Received) - Other Economies (specify)	Numeric	Numeric (12,6)	No	Unstressed - Received:This category includes publicly traded and privately issued equity securities. The amounts must be separated by the country in which the issuing entity is domiciled, which are	No	N/A		No Change

FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC94	Unstressed MIM (Received) - Corporate Bonds Advanced Economies MIM (Received) - IG	Numeric	Numeric (12,6)	No	Unstressed - Received:This category includes all debt obligations issued by any public or private entity that is not backed by the full faith and credit of a single sovereign country; specifically it includes supranationals. This category does not include commercial paper. The issuing entity must be domiciled in a sovereign that is defined as an advanced economy in the instructions for schedule F. The amounts must be separated into two sub-categories: Investment Grade (IG) and Sub-Investment Grade (Sub-IG).	No	N/A			No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC95	Unstressed MIM (Received) - Corporate Bonds Advanced Economies MIM (Received) - Sub-IG	Numeric	Numeric (12,6)	No	Unstressed - Received:This category includes all debt obligations issued by any public or private entity that is not backed by the full faith and credit of a single sovereign country; specifically it	No	N/A			No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC96	Unstressed MIM (Received) - Corporate Bonds, Other Economies MIM (Received) - IG	Numeric	Numeric (12,6)	No	Unstressed - Received:This category includes all debt obligations issued by any public or private entity that is not backed by the full faith and credit of a single sovereign country; specifically, it includes supranationals. This category does not include commercial paper. The issuing entity must be domiciled in a sovereign that is not an advanced economy as defined in the instructions for schedule F. The amounts must be separated into two sub-categories: Investment Grade (IG) and Sub-Investment Grade (Sub-IG).	No	N/A			No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC97	Unstressed MIM (Received) - Corporate Bonds, Other Economies MIM (Received) - Sub-IG	Numeric	Numeric (12,6)	No	Unstressed - Received:This category includes all debt obligations issued by any public or private entity that is not backed by the full faith and credit of a single sovereign country; specifically, it	No	N/A			No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC98	Unstressed MIM (Received) - ETF (Received) - Equity	Numeric	Numeric (12,6)	No	Unstressed - Received:This category includes equity shares of exchange-traded investment funds (ETFs). The amounts must be separated into two sub-categories that define the majority of the assets held by a given ETF: Equity and Fixed Income.	No	N/A			No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFC99	Unstressed MIM (Received) - ETF (Received) - Fixed Income	Numeric	Numeric (12,6)	No	Unstressed - Received:This category includes equity shares of exchange-traded investment funds (ETFs). The amounts must be separated into two sub-categories that define the majority of the	No	N/A			No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD00	Unstressed MIM (Received) - US Agency MBS/CMBS MIM (Received) - Pass-Throughs	Numeric	Numeric (12,6)	No	Unstressed - Received:This category includes mortgage-backed securities (MBS) and commercial mortgage-backed securities (CMBS) issued by U.S. government agencies and U.S. government-sponsored enterprises (GSEs), as defined in the FR Y-9C. The amounts must be separated into two sub-categories: Pass-throughs and Other.	No	N/A			No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD01	Unstressed MIM (Received) - US Agency MBS/CMBS MIM (Received) - Other (specify)	Numeric	Numeric (12,6)	No	Unstressed - Received:This category includes mortgage-backed securities (MBS) and commercial mortgage-backed securities (CMBS) issued by U.S. government agencies and U.S. government-	No	N/A			No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD02	Unstressed MIM (Received) - Non-Agency RMBS/ABS/CMBS MIM (Received) - Investment Grade	Numeric	Numeric (12,6)	No	Unstressed - Received:This category includes residential mortgage-backed securities (RMBS), asset-backed securities (ABS), and CMBS issued by an entity other than U.S. government agencies or U.S. GSEs. The amounts must be separated into two sub-categories: IG and Sub-IG.	No	N/A			No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD03	Unstressed MIM (Received) - Non-Agency RMBS/ABS/CMBS MIM (Received) - Non-Investment Grade	Numeric	Numeric (12,6)	No	Unstressed - Received:This category includes residential mortgage-backed securities (RMBS), asset-backed securities (ABS), and CMBS issued by an entity other than U.S. government agencies or U.S. GSEs. The amounts must be separated into two sub-categories: IG and Sub-IG.	No	N/A			No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD04	Unstressed MIM (Received) - Cash MIM (Received) - USD	Numeric	Numeric (12,6)	No	Unstressed - Received:This category includes cash in any currency and must be separated by currency into the following sub-categories: USD, EUR, GBP, JPY, and Other.	No	N/A			No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD05	Unstressed MIM (Received) - Cash MIM (Received) - EUR	Numeric	Numeric (12,6)	No	Unstressed - Received:This category includes cash in any currency and must be separated by currency into the following sub-categories: USD, EUR, GBP, JPY, and Other.	No	N/A			No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD06	Unstressed MIM (Received) - Cash MIM (Received) - GBP	Numeric	Numeric (12,6)	No	Unstressed - Received:This category includes cash in any currency and must be separated by currency into the following sub-categories: USD, EUR, GBP, JPY, and Other.	No	N/A			No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD07	Unstressed MIM (Received) - Cash MIM (Received) - JPY	Numeric	Numeric (12,6)	No	Unstressed - Received:This category includes cash in any currency and must be separated by currency into the following sub-categories: USD, EUR, GBP, JPY, and Other.	No	N/A			No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD08	Unstressed MIM (Received) - Cash MIM (Received) - Other	Numeric	Numeric (12,6)	No	Unstressed - Received:This category includes cash in any currency and must be separated by currency into the following sub-categories: USD, EUR, GBP, JPY, and Other.	No	N/A			No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD09	Unstressed MIM (Received) - Other MIM (Received) - Inflation-indexed securities	Numeric	Numeric (12,6)	No	Unstressed - Received:This category includes all asset types that are not reported in the other defined asset categories. The amounts must be separated by the following sub-categories: Inflation-	No	N/A			No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD10	Unstressed MIM (Received) - Other MIM (Received) - Commercial paper	Numeric	Numeric (12,6)	No	Unstressed - Received:This category includes all asset types that are not reported in the other defined asset categories. The amounts must be separated by the following sub-categories: Inflation-Indexed Securities, Commercial Paper, Municipal Bonds, and Other. For the amount reported in Other, supporting documentation must be submitted that provides details of the asset types within the sub-category.	No	N/A			No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD11	Unstressed MIM (Received) - Other MIM (Received) - Municipals	Numeric	Numeric (12,6)	No	Unstressed - Received:This category includes all asset types that are not reported in the other defined asset categories. The amounts must be separated by the following sub-categories: Inflation-	No	N/A			No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD12	Unstressed MIM (Received) - Other MIM (Received) - Other (specify)	Numeric	Numeric (12,6)	No	Unstressed - Received:This category includes all asset types that are not reported in the other defined asset categories. The amounts must be separated by the following sub-categories: Inflation-Indexed Securities, Commercial Paper, Municipal Bonds, and Other. For the amount reported in Other, supporting documentation must be submitted that provides details of the asset types within the sub-category.	No	N/A			No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD13	Stressed (Severely Adverse) MIM (Posted) - Central Debt MIM (Posted) - United States	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Posted:This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-	No	N/A			No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD14	Stressed (Severely Adverse) MIM (Posted) - Central Debt MIM (Posted) - Germany	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Posted:This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed securities. The amounts must be separated by the sovereign entity sub-categories: United States, Germany, United Kingdom & France, Other Eurozone, Japan, and Other.	No	N/A			No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD15	Stressed (Severely Adverse) MIM (Posted) - Central Debt MIM (Posted) - United Kingdom/France	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Posted:This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-	No	N/A			No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD16	Stressed (Severely Adverse) MIM (Posted) - Central Debt MIM (Posted) - Other Eurozone	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Posted:This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed securities. The amounts must be separated by the sovereign entity sub-categories: United States, Germany, United Kingdom & France, Other Eurozone, Japan, and Other.	No	N/A			No Change

FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD17	Stressed (Severely Adverse) MIM (Posted) - Central Debt MIM (Posted) - Japan	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Posted: This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD18	Stressed (Severely Adverse) MIM (Posted) - Central Debt MIM (Posted) - Other	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Posted: This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed securities. The amounts must be separated by the sovereign entity sub-categories: United States, Germany, United Kingdom & France, Other Eurozone, Japan, and Other.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD19	Stressed (Severely Adverse) MIM (Posted) - Equity MIM (Posted) - US	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Posted: This category includes publicly traded and privately issued	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD20	Stressed (Severely Adverse) MIM (Posted) - Equity MIM (Posted) - CAD	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Posted: This category includes publicly traded and privately issued equity securities. The amounts must be separated by the country in which the issuing entity is domiciled, which are grouped into the following sub-categories: United States, Canada, United Kingdom, Eurozone, and Other.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD21	Stressed (Severely Adverse) MIM (Posted) - Equity MIM (Posted) - UK	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Posted: This category includes publicly traded and privately issued	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD22	Stressed (Severely Adverse) MIM (Posted) - Equity MIM (Posted) - Eurozone	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Posted: This category includes publicly traded and privately issued equity securities. The amounts must be separated by the country in which the issuing entity is domiciled, which are grouped into the following sub-categories: United States, Canada, United Kingdom, Eurozone, and Other.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD23	Stressed (Severely Adverse) MIM (Posted) - Equity MIM (Posted) - Other Economies (specify)	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Posted: This category includes publicly traded and privately issued equity securities. The amounts must be separated by the country in which the issuing entity is	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD24	Stressed (Severely Adverse) MIM (Posted) - Corporate Bonds Advanced Economies MIM (Posted) - IG	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Posted: This category includes all debt obligations issued by any public or private entity that is not backed by the full faith and credit of a single sovereign country; specifically it includes supranationals. This category does not include commercial paper. The issuing entity must be domiciled in a sovereign that is defined as an advanced economy in the instructions for schedule F. The amounts must be separated into two sub-categories: Investment Grade (IG) and Sub-Investment Grade (Sub-IG).	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD25	Stressed (Severely Adverse) MIM (Posted) - Corporate Bonds Advanced Economies MIM (Posted) - Sub-IG	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Posted: This category includes all debt obligations issued by any public or private entity that is not backed by the full faith and credit of a single sovereign country;	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD26	Stressed (Severely Adverse) MIM (Posted) - Corporate Bonds Other Economies MIM (Posted) - IG	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Posted: This category includes all debt obligations issued by any public or private entity that is not backed by the full faith and credit of a single sovereign country; specifically, it includes supranationals. This category does not include commercial paper. The issuing entity must be domiciled in a sovereign that is not an advanced economy as defined in the instructions for schedule F. The amounts must be separated into two sub-categories: Investment Grade (IG) and Sub-Investment Grade (Sub-IG).	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD27	Stressed (Severely Adverse) MIM (Posted) - Corporate Bonds Other Economies MIM (Posted) - Sub-IG	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Posted: This category includes all debt obligations issued by any public or private entity that is not backed by the full faith and credit of a single sovereign country;	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD28	Stressed (Severely Adverse) MIM (Posted) - ETF (Posted) - Equity	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Posted: This category includes equity shares of exchange-traded investment funds (ETFs). The amounts must be separated into two sub-categories that define the majority of the assets held by a given ETF: Equity and Fixed Income.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD29	Stressed (Severely Adverse) MIM (Posted) - ETF (Posted) - Fixed Income	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Posted: This category includes equity shares of exchange-traded investment funds (ETFs). The amounts must be separated into two sub-categories that define the	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD30	Stressed (Severely Adverse) MIM (Posted) - US Agency MBS/CMBIS MIM (Posted) Pass-Throughs	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Posted: This category includes mortgage-backed securities (MBS) and commercial mortgage-backed securities (CMBS) issued by U.S. government agencies and U.S. government-sponsored enterprises (GSEs), as defined in the FR Y-9C. The amounts must be separated into two sub-categories: Pass-throughs and Other.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD31	Stressed (Severely Adverse) MIM (Posted) - US Agency MBS/CMBIS MIM (Posted) Other (specify)	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Posted: This category includes mortgage-backed securities (MBS) and commercial mortgage-backed securities (CMBS) issued by U.S. government agencies and U.S.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD32	Stressed (Severely Adverse) MIM (Posted) - Non-Agency RMBS/ABS/CMBS MIM (Posted) - Investment Grade	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Posted: This category includes residential mortgage-backed securities (RMBS), asset-backed securities (ABS), and CMBS issued by an entity other than U.S. government agencies or U.S. GSEs. The amounts must be separated into two sub-categories: IG and Sub-IG.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD33	Stressed (Severely Adverse) MIM (Posted) - Non-Agency RMBS/ABS/CMBS MIM (Posted) - Non-Investment Grade	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Posted: This category includes residential mortgage-backed securities (RMBS), asset-backed securities (ABS), and CMBS issued by an entity other than U.S. government agencies or U.S. GSEs. The amounts must be separated into two sub-categories: IG and Sub-IG.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD34	Stressed (Severely Adverse) MIM (Posted) - Cash MIM (Posted) - USD	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Posted: This category includes cash in any currency and must be separated by currency into the following sub-categories: USD, EUR, GBP, JPY, and Other.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD35	Stressed (Severely Adverse) MIM (Posted) - Cash MIM (Posted) - EUR	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Posted: This category includes cash in any currency and must be	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD36	Stressed (Severely Adverse) MIM (Posted) - Cash MIM (Posted) - GBP	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Posted: This category includes cash in any currency and must be separated by currency into the following sub-categories: USD, EUR, GBP, JPY, and Other.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD37	Stressed (Severely Adverse) MIM (Posted) - Cash MIM (Posted) - JPY	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Posted: This category includes cash in any currency and must be	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD38	Stressed (Severely Adverse) MIM (Posted) - Cash MIM (Posted) - Other	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Posted: This category includes cash in any currency and must be separated by currency into the following sub-categories: USD, EUR, GBP, JPY, and Other.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD39	Stressed (Severely Adverse) MIM (Posted) - Other MIM (Posted) - Inflation-indexed securities	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Posted: This category includes all asset types that are not reported in the other defined asset categories. The amounts must be separated by the following sub-	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD40	Stressed (Severely Adverse) MIM (Posted) - Other MIM (Posted) - Commercial paper	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Posted: This category includes all asset types that are not reported in the other defined asset categories. The amounts must be separated by the following sub-categories: Inflation-Indexed Securities, Commercial Paper, Municipal Bonds, and Other. For the amount reported in Other, supporting documentation must be submitted that provides details of the asset types within the sub-category.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20150331	99991231	CACNFD41	Stressed (Severely Adverse) MIM (Posted) - Other MIM (Posted) - Municipal Bonds	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Posted: This category includes all asset types that are not reported in the other defined asset categories. The amounts must be separated by the following sub-	No	N/A		No Change

FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2		20150331	99991231	CACNFD42	Stressed (Severely Adverse) MTM (Posted) - Other MTM (Posted) - Other (specify)	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Posted:This category includes all asset types that are not reported in the other defined asset categories. The amounts must be separated by the following sub-categories: inflation-indexed Securities, Commercial Paper, Municipal Bonds, and Other. For the amount reported in Other, supporting documentation must be submitted that provides details of the asset types within the sub-category.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2		20150331	99991231	CACNFD43	Stressed (Severely Adverse) MTM (Received) - Central Debt MTM (Received) - USD	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Received:This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2		20150331	99991231	CACNFD44	Stressed (Severely Adverse) MTM (Received) - Central Debt MTM (Received) - Germany	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Received:This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed securities. The amounts must be separated by the sovereign entity sub-categories: United States, Germany, United Kingdom & France, Other Eurozone, Japan, and Other.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2		20150331	99991231	CACNFD45	Stressed (Severely Adverse) MTM (Received) - Central Debt MTM (Received) - UK/France	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Received:This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2		20150331	99991231	CACNFD46	Stressed (Severely Adverse) MTM (Received) - Central Debt MTM (Received) - Other Eurozone	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Received:This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed securities. The amounts must be separated by the sovereign entity sub-categories: United States, Germany, United Kingdom & France, Other Eurozone, Japan, and Other.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2		20150331	99991231	CACNFD47	Stressed (Severely Adverse) MTM (Received) - Central Debt MTM (Received) - Japan	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Received:This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2		20150331	99991231	CACNFD48	Stressed (Severely Adverse) MTM (Received) - Central Debt MTM (Received) - Other	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Received:This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed securities. The amounts must be separated by the sovereign entity sub-categories: United States, Germany, United Kingdom & France, Other Eurozone, Japan, and Other.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2		20150331	99991231	CACNFD49	Stressed (Severely Adverse) MTM (Received) - Equity MTM (Received) - US	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Received:This category includes publicly traded and privately issued equity securities. The amounts must be separated by the country in which the issuing entity is domiciled, which are grouped into the following sub-categories: United States, Canada, United Kingdom, Eurozone, and Other.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2		20150331	99991231	CACNFD50	Stressed (Severely Adverse) MTM (Received) - Equity MTM (Received) - CAD	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Received:This category includes publicly traded and privately issued equity securities. The amounts must be separated by the country in which the issuing entity is domiciled, which are grouped into the following sub-categories: United States, Canada, United Kingdom, Eurozone, and Other.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2		20150331	99991231	CACNFD51	Stressed (Severely Adverse) MTM (Received) - Equity MTM (Received) - UK	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Received:This category includes publicly traded and privately issued equity securities. The amounts must be separated by the country in which the issuing entity is domiciled, which are grouped into the following sub-categories: United States, Canada, United Kingdom, Eurozone, and Other.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2		20150331	99991231	CACNFD52	Stressed (Severely Adverse) MTM (Received) - Equity MTM (Received) - Eurozone	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Received:This category includes publicly traded and privately issued equity securities. The amounts must be separated by the country in which the issuing entity is domiciled, which are grouped into the following sub-categories: United States, Canada, United Kingdom, Eurozone, and Other.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2		20150331	99991231	CACNFD53	Stressed (Severely Adverse) MTM (Received) - Equity MTM (Received) - Other Economies (specify)	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Received:This category includes publicly traded and privately issued equity securities. The amounts must be separated by the country in which the issuing entity is domiciled, which are grouped into the following sub-categories: United States, Canada, United Kingdom, Eurozone, and Other.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2		20150331	99991231	CACNFD54	Stressed (Severely Adverse) MTM (Received) - Corporate Bonds Advanced Economies MTM (Received) - IG	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Received:This category includes all debt obligations issued by any public or private entity that is not backed by the full faith and credit of a single sovereign country; specifically it includes supranationals. This category does not include commercial paper. The issuing entity must be domiciled in a sovereign that is defined as an advanced economy in the instructions for schedule F. The amounts must be separated into two sub-categories: Investment Grade (IG) and Sub-Investment Grade (Sub-IG).	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2		20150331	99991231	CACNFD55	Stressed (Severely Adverse) MTM (Received) - Corporate Bonds Advanced Economies MTM (Received) - Sub-IG	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Received:This category includes all debt obligations issued by any public or private entity that is not backed by the full faith and credit of a single sovereign country; specifically, it includes supranationals. This category does not include commercial paper. The issuing entity must be domiciled in a sovereign that is not an advanced economy as defined in the instructions for schedule F. The amounts must be separated into two sub-categories: Investment Grade (IG) and Sub-Investment Grade (Sub-IG).	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2		20150331	99991231	CACNFD56	Stressed (Severely Adverse) MTM (Received) - Corporate Bonds, Other Economies MTM (Received) - IG	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Received:This category includes all debt obligations issued by any public or private entity that is not backed by the full faith and credit of a single sovereign country; specifically, it includes supranationals. This category does not include commercial paper. The issuing entity must be domiciled in a sovereign that is not an advanced economy as defined in the instructions for schedule F. The amounts must be separated into two sub-categories: Investment Grade (IG) and Sub-Investment Grade (Sub-IG).	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2		20150331	99991231	CACNFD57	Stressed (Severely Adverse) MTM (Received) - Corporate Bonds, Other Economies MTM (Received) - Sub-IG	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Received:This category includes all debt obligations issued by any public or private entity that is not backed by the full faith and credit of a single sovereign country; specifically, it includes supranationals. This category does not include commercial paper. The issuing entity must be domiciled in a sovereign that is not an advanced economy as defined in the instructions for schedule F. The amounts must be separated into two sub-categories: Investment Grade (IG) and Sub-Investment Grade (Sub-IG).	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2		20150331	99991231	CACNFD58	Stressed (Severely Adverse) MTM (Received) - ETF (Received) - Equity	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Received:This category includes equity shares of exchange-traded investment funds (ETFs). The amounts must be separated into two sub-categories that define the majority of the assets held by a given ETF: Equity and Fixed Income.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2		20150331	99991231	CACNFD59	Stressed (Severely Adverse) MTM (Received) - ETF (Received) - Fixed Income	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Received:This category includes equity shares of exchange-traded investment funds (ETFs). The amounts must be separated into two sub-categories that define the majority of the assets held by a given ETF: Equity and Fixed Income.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2		20150331	99991231	CACNFD60	Stressed (Severely Adverse) MTM (Received) - US Agency MBS/CMBS MTM (Received) - Pass-Throughs	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Received:This category includes mortgage-backed securities (MBS) and commercial mortgage-backed securities (CMBS) issued by U.S. government agencies and U.S. government-sponsored enterprises (GSEs), as defined in the FR Y-9C. The amounts must be separated into two sub-categories: Pass-throughs and Other.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2		20150331	99991231	CACNFD61	Stressed (Severely Adverse) MTM (Received) - US Agency MBS/CMBS MTM (Received) - Other (specify)	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Received:This category includes mortgage-backed securities (MBS) and commercial mortgage-backed securities (CMBS) issued by U.S. government agencies and U.S. government-sponsored enterprises (GSEs), as defined in the FR Y-9C. The amounts must be separated into two sub-categories: Pass-throughs and Other.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2		20150331	99991231	CACNFD62	Stressed (Severely Adverse) MTM (Received) - Non-Agency RMBS/ABS/CMBS MTM (Received) - Investment Grade	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Received:This category includes residential mortgage-backed securities (RMBS), asset-backed securities (ABS), and CMBS issued by an entity other than U.S. government agencies or U.S. GSEs. The amounts must be separated into two sub-categories: IG and Sub-IG.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2		20150331	99991231	CACNFD63	Stressed (Severely Adverse) MTM (Received) - Non-Agency RMBS/ABS/CMBS MTM (Received) - Non-Investment Grade	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) - Received:This category includes residential mortgage-backed securities (RMBS), asset-backed securities (ABS), and CMBS issued by an entity other than U.S. government agencies or U.S. GSEs. The amounts must be separated into two sub-categories: IG and	No	N/A		No Change

FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20180331	20150930	CACNUE19	Stressed (Adverse) MIM (Received) - Corporate Bonds, Other Economies MIM (Received) - Sub-IG	Numeric	Numeric (16,6)	No	Stressed (Adverse) - Received: This category includes all debt obligations issued by any public or private entity that is not backed by the full faith and credit of a single sovereign country; specifically, it includes supranationals. This category does not include commercial paper. The issuing entity must be domiciled in a sovereign that is not an advanced economy as defined in the instructions for	No	N/A		Archived
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20180331	20150930	CACNUE20	Stressed (Adverse) MIM (Received) - ETF (Received) - Equity	Numeric	Numeric (16,6)	No	Stressed (Adverse) - Received: This category includes equity shares of exchange-traded investment funds (ETFs). The amounts must be separated into two sub-categories that define the majority of the assets held by a given ETF: Equity and Fixed Income.	No	N/A		Archived
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20180331	20150930	CACNUE21	Stressed (Adverse) MIM (Received) - ETF (Received) - Fixed Income	Numeric	Numeric (16,6)	No	Stressed (Adverse) - Received: This category includes equity shares of exchange-traded investment funds (ETFs). The amounts must be separated into two sub-categories that define the majority of the assets held by a given ETF: Equity and Fixed Income.	No	N/A		Archived
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20180331	20150930	CACNUE22	Stressed (Adverse) MIM (Received) - US Agency MBS/CMBs MIM (Received) - Pass-Throughs	Numeric	Numeric (16,6)	No	Stressed (Adverse) - Received: This category includes mortgage-backed securities (MBS) and commercial mortgage-backed securities (CMBS) issued by U.S. government agencies and U.S. government-sponsored enterprises (GSEs), as defined in the FR Y-9C. The amounts must be separated into two sub-categories: Pass-throughs and Other.	No	N/A		Archived
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20180331	20150930	CACNUE23	Stressed (Adverse) MIM (Received) - US Agency MBS/CMBs MIM (Received) - Other (specify)	Numeric	Numeric (16,6)	No	Stressed (Adverse) - Received: This category includes mortgage-backed securities (MBS) and commercial mortgage-backed securities (CMBS) issued by U.S. government agencies and U.S. government-sponsored enterprises (GSEs), as defined in the FR Y-9C. The amounts must be separated into two sub-categories: Pass-throughs and Other.	No	N/A		Archived
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20180331	20150930	CACNUE24	Stressed (Adverse) MIM (Received) - Non-Agency RMBS/ABS/CMBS MIM (Received) - Investment Grade	Numeric	Numeric (16,6)	No	Stressed (Adverse) - Received: This category includes residential mortgage-backed securities (RMBS), asset-backed securities (ABS), and CMBS issued by an entity other than U.S. government agencies or U.S. GSEs. The amounts must be separated into two sub-categories: IG and Sub-IG.	No	N/A		Archived
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20180331	20150930	CACNUE25	Stressed (Adverse) MIM (Received) - Non-Agency RMBS/ABS/CMBS MIM (Received) - Non-Investment Grade	Numeric	Numeric (16,6)	No	Stressed (Adverse) - Received: This category includes residential mortgage-backed securities (RMBS), asset-backed securities (ABS), and CMBS issued by an entity other than U.S. government agencies or U.S. GSEs. The amounts must be separated into two sub-categories: IG and Sub-IG.	No	N/A		Archived
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20180331	20150930	CACNUE26	Stressed (Adverse) MIM (Received) - Cash MIM (Received) - USD	Numeric	Numeric (16,6)	No	Stressed (Adverse) - Received: This category includes cash in any currency and must be separated by currency into the following sub-categories: USD, EUR, GBP, JPY, and Other.	No	N/A		Archived
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20180331	20150930	CACNUE27	Stressed (Adverse) MIM (Received) - Cash MIM (Received) - EUR	Numeric	Numeric (16,6)	No	Stressed (Adverse) - Received: This category includes cash in any currency and must be separated by currency into the following sub-categories: USD, EUR, GBP, JPY, and Other.	No	N/A		Archived
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20180331	20150930	CACNUE28	Stressed (Adverse) MIM (Received) - Cash MIM (Received) - GBP	Numeric	Numeric (16,6)	No	Stressed (Adverse) - Received: This category includes cash in any currency and must be separated by currency into the following sub-categories: USD, EUR, GBP, JPY, and Other.	No	N/A		Archived
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20180331	20150930	CACNUE29	Stressed (Adverse) MIM (Received) - Cash MIM (Received) - JPY	Numeric	Numeric (16,6)	No	Stressed (Adverse) - Received: This category includes cash in any currency and must be separated by currency into the following sub-categories: USD, EUR, GBP, JPY, and Other.	No	N/A		Archived
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20180331	20150930	CACNUE30	Stressed (Adverse) MIM (Received) - Cash MIM (Received) - Other	Numeric	Numeric (16,6)	No	Stressed (Adverse) - Received: This category includes cash in any currency and must be separated by currency into the following sub-categories: USD, EUR, GBP, JPY, and Other.	No	N/A		Archived
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20180331	20150930	CACNUE31	Stressed (Adverse) MIM (Received) - Other MIM (Received) - Inflation-indexed	Numeric	Numeric (16,6)	No	Stressed (Adverse) - Received: This category includes all asset types that are not reported in the other defined asset categories. The amounts must be separated by the following sub-categories: Inflation-Indexed Securities, Commercial Paper, Municipal Bonds, and Other. For the amount	No	N/A		Archived
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20180331	20150930	CACNUE32	Stressed (Adverse) MIM (Received) - Other MIM (Received) - Commercial paper	Numeric	Numeric (16,6)	No	Stressed (Adverse) - Received: This category includes all asset types that are not reported in the other defined asset categories. The amounts must be separated by the following sub-categories: Inflation-Indexed Securities, Commercial Paper, Municipal Bonds, and Other. For the amount	No	N/A		Archived
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20180331	20150930	CACNUE33	Stressed (Adverse) MIM (Received) - Other MIM (Received) - Municipal Bonds	Numeric	Numeric (16,6)	No	Stressed (Adverse) - Received: This category includes all asset types that are not reported in the other defined asset categories. The amounts must be separated by the following sub-categories: Inflation-Indexed Securities, Commercial Paper, Municipal Bonds, and Other. For the amount	No	N/A		Archived
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2	20180331	20150930	CACNUE34	Stressed (Adverse) MIM (Received) - Other MIM (Received) - Other (specify)	Numeric	Numeric (16,6)	No	Stressed (Adverse) - Received: This category includes all asset types that are not reported in the other defined asset categories. The amounts must be separated by the following sub-categories: Inflation-Indexed Securities, Commercial Paper, Municipal Bonds, and Other. For the amount	No	N/A		Archived
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	ID_RSSD	ID RSSD	Numeric	Numeric (7,0)	Yes	Unique ID of the Reporting Institution	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	D_DT	D_DT	Date/Time	Date/Time	Yes	Reporting Quarter End Date (YYYY-MM-DDT00:00:00)	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar (1)	Yes	TransType (Insert "I", Update "U", Delete "D")	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNM906	Internal Rating	Text	Varchar (5)	Yes	Internal Rating	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNM907	External Rating	Text	Varchar (5)	Yes	External rating from a Nationally Recognized Statistical Rating Organization (NRSRO).	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNH346	Submission Type	Text	Varchar (30)	Yes	Indicate "CCAR/Stressed" or "Regular/Unstressed"	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	FileDate	Data as of date	Date	Date	No	Data as-of date (YYYY-MM-DD)	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNM912	Net CE	Numeric	Numeric (12,6)	No	The current credit exposure to the counterparty legal entity for the netting agreement under close-out.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNF073	Stressed Net CE FR Scenario (Severely Adverse)	Numeric	Numeric (12,6)	No	Stressed Net CE FR Scenario (Severely Adverse)	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	20201231	CACNF074	Stressed Net CE FR Scenario (Adverse)	Numeric	Numeric (12,6)	No	Stressed Net CE FR Scenario (Adverse)	No	N/A		Archived
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNF075	Stressed Net CE BHC scenario	Numeric	Numeric (12,6)	No	Stressed Net CE BHC scenario	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNF076	Indemnified Securities Lent (Notional Balance)	Numeric	Numeric (12,6)	No	Indemnified Securities Lent (Notional Balance)	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNF077	Indemnified Cash Collateral Reinvestment (Notional Balance)	Numeric	Numeric (12,6)	No	Indemnified Cash Collateral Reinvestment (Notional Balance)	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNF078	Repo and Reverse Repo - Gross Value of Instruments on Reporting Date - US Treasury - Posted	Numeric	Numeric (12,6)	No	Repo and Reverse Repos - Gross Value of Instruments on Reporting Date: This category includes all U.S. Treasury securities, obligations issued by U.S. government agencies, and obligations issued by	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNF079	Repo and Reverse Repo - Gross Value of Instruments on Reporting Date - US Treasury - Received	Numeric	Numeric (12,6)	No	Repo and Reverse Repos - Gross Value of Instruments on Reporting Date: This category includes all U.S. Treasury securities, obligations issued by U.S. government agencies, and obligations issued by	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNF080	Repo and Reverse Repo - Gross Value of Instruments on Reporting Date - Agency MBS - Posted	Numeric	Numeric (12,6)	No	Repo and Reverse Repos - Gross Value of Instruments on Reporting Date: This category includes mortgage-backed securities issued by a U.S. government agency as defined above. - Posted	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNF081	Repo and Reverse Repo - Gross Value of Instruments on Reporting Date - Agency MBS - Received	Numeric	Numeric (12,6)	No	Repo and Reverse Repos - Gross Value of Instruments on Reporting Date: This category includes mortgage-backed securities issued by a U.S. government agency as defined above. - Received	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNF082	Repo and Reverse Repo - Gross Value of Instruments on Reporting Date - Equities - Posted	Numeric	Numeric (12,6)	No	Repo and Reverse Repos - Gross Value of Instruments on Reporting Date: This category includes publicly traded and privately issued equity securities. - Posted	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNF083	Repo and Reverse Repo - Gross Value of Instruments on Reporting Date - Equities - Received	Numeric	Numeric (12,6)	No	Repo and Reverse Repos - Gross Value of Instruments on Reporting Date: This category includes publicly traded and privately issued equity securities. - Received	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNF084	Repo and Reverse Repo - Gross Value of Instruments on Reporting Date - Corporate Bonds - Posted	Numeric	Numeric (12,6)	No	Repo and Reverse Repos - Gross Value of Instruments on Reporting Date: This category includes all debt obligations issued by any public or private entity that is not backed by the full faith and credit of a single sovereign country; specifically, it includes supranationals. - Posted	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNF085	Repo and Reverse Repo - Gross Value of Instruments on Reporting Date - Corporate Bonds - Received	Numeric	Numeric (12,6)	No	Repo and Reverse Repos - Gross Value of Instruments on Reporting Date: This category includes all debt obligations issued by any public or private entity that is not backed by the full faith and credit of a single sovereign country; specifically, it includes supranationals. - Received	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNF086	Repo and Reverse Repo - Gross Value of Instruments on Reporting Date - Non-Agency (ABS, RMBS) - Posted	Numeric	Numeric (12,6)	No	Repo and Reverse Repos - Gross Value of Instruments on Reporting Date: This category includes asset-backed securities and residential mortgage-backed securities not issued by a U.S. government agency as defined above. - Posted	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNF087	Repo and Reverse Repo - Gross Value of Instruments on Reporting Date - Non-Agency (ABS, RMBS) - Received	Numeric	Numeric (12,6)	No	Repo and Reverse Repos - Gross Value of Instruments on Reporting Date: This category includes asset-backed securities and residential mortgage-backed securities not issued by a U.S. government agency as defined above. - Received	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNF088	Repo and Reverse Repo - Gross Value of Instruments on Reporting Date - Sovereigns - Posted	Numeric	Numeric (12,6)	No	Repo and Reverse Repos - Gross Value of Instruments on Reporting Date: This category includes debt issued by any sovereign state or organization backed by the full faith and credit of a sovereign state other than debt issued by the U.S. Treasury or any U.S. Agency. - Posted	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNF089	Repo and Reverse Repo - Gross Value of Instruments on Reporting Date - Sovereigns - Received	Numeric	Numeric (12,6)	No	Repo and Reverse Repos - Gross Value of Instruments on Reporting Date: This category includes debt issued by any sovereign state or organization backed by the full faith and credit of a sovereign state other than debt issued by the U.S. Treasury or any U.S. Agency. - Received	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNF090	Repo and Reverse Repo - Gross Value of Instruments on Reporting Date - Other - Posted	Numeric	Numeric (12,6)	No	Repo and Reverse Repos - Gross Value of Instruments on Reporting Date: This category includes any asset not defined in any of the above asset categories (US Treasury, Agency MBS, Equities, Corporate Bonds, Non-Agency (ABS, RMBS), and Sovereigns) and excludes cash. - Posted	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNF091	Repo and Reverse Repo - Gross Value of Instruments on Reporting Date - Other - Received	Numeric	Numeric (12,6)	No	Repo and Reverse Repos - Gross Value of Instruments on Reporting Date: This category includes any asset not defined in any of the above asset categories (US Treasury, Agency MBS, Equities, Corporate Bonds, Non-Agency (ABS, RMBS), and Sovereigns) and excludes cash. - Received	No	N/A		No Change

FR14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3		20150331	99991231	CACNF092	Repo and Reverse Repo - Gross Value of Instruments on Reporting Date - Cash (+/-) - Posted	Numeric		Numeric (12,6)	No	Repo and Reverse Repos - Gross Value of Instruments on Reporting Date: This category includes currency to be reported in U.S. dollar amount. - Posted	No	N/A		No Change
FR14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3		20150331	99991231	CACNF093	Repo and Reverse Repo - Gross Value of Instruments on Reporting Date - Cash (+/-) - Received	Numeric		Numeric (12,6)	No	Repo and Reverse Repos - Gross Value of Instruments on Reporting Date: This category includes currency to be reported in U.S. dollar amount. - Received	No	N/A		No Change
FR14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3		20150331	99991231	CACNF094	Securities Lending and Borrowing - Gross Value of Instruments on Reporting Date - US Treasury - Posted	Numeric		Numeric (12,6)	No	Securities Lending and Borrowing - Gross Value of Instruments on Reporting Date: This category includes all U.S. Treasury securities, obligations issued by U.S. government agencies, and obligations issued by U.S. government-sponsored enterprises (GSEs) as defined in the FR Y-9C. - Posted	No	N/A		No Change
FR14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3		20150331	99991231	CACNF095	Securities Lending and Borrowing - Gross Value of Instruments on Reporting Date - US Treasury - Received	Numeric		Numeric (12,6)	No	Securities Lending and Borrowing - Gross Value of Instruments on Reporting Date: This category includes all U.S. Treasury securities, obligations issued by U.S. government agencies, and obligations issued by U.S. government-sponsored enterprises (GSEs) as defined in the FR Y-9C. - Received	No	N/A		No Change
FR14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3		20150331	99991231	CACNF097	Securities Lending and Borrowing - Gross Value of Instruments on Reporting Date - Agency MBS - Posted	Numeric		Numeric (12,6)	No	Securities Lending and Borrowing - Gross Value of Instruments on Reporting Date: This category includes mortgage-backed securities issued by a U.S. government agency as defined above. - Posted	No	N/A		No Change
FR14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3		20150331	99991231	CACNF098	Securities Lending and Borrowing - Gross Value of Instruments on Reporting Date - Equities - Posted	Numeric		Numeric (12,6)	No	Securities Lending and Borrowing - Gross Value of Instruments on Reporting Date: This category includes publicly traded and privately issued equity securities. - Posted	No	N/A		No Change
FR14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3		20150331	99991231	CACNF099	Securities Lending and Borrowing - Gross Value of Instruments on Reporting Date - Corporate Bonds - Posted	Numeric		Numeric (12,6)	No	Securities Lending and Borrowing - Gross Value of Instruments on Reporting Date: This category includes all debt obligations issued by any public or private entity that is not backed by the full faith	No	N/A		No Change
FR14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3		20150331	99991231	CACNF001	Securities Lending and Borrowing - Gross Value of Instruments on Reporting Date - Non-Agency (ABS, RMBS) - Posted	Numeric		Numeric (12,6)	No	Securities Lending and Borrowing - Gross Value of Instruments on Reporting Date: This category includes asset-backed securities and residential mortgage-backed securities not issued by a U.S.	No	N/A		No Change
FR14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3		20150331	99991231	CACNF002	Securities Lending and Borrowing - Gross Value of Instruments on Reporting Date - Non-Agency (ABS, RMBS) - Received	Numeric		Numeric (12,6)	No	Securities Lending and Borrowing - Gross Value of Instruments on Reporting Date: This category includes asset-backed securities and residential mortgage-backed securities not issued by a U.S.	No	N/A		No Change
FR14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3		20150331	99991231	CACNF004	Securities Lending and Borrowing - Gross Value of Instruments on Reporting Date - Sovereigns - Posted	Numeric		Numeric (12,6)	No	Securities Lending and Borrowing - Gross Value of Instruments on Reporting Date: This category includes debt issued by any sovereign state or organization backed by the full faith and credit of a sovereign state other than debt issued by the U.S. Treasury or any U.S. Agency. - Posted	No	N/A		No Change
FR14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3		20150331	99991231	CACNF006	Securities Lending and Borrowing - Gross Value of Instruments on Reporting Date - Other - Posted	Numeric		Numeric (12,6)	No	Securities Lending and Borrowing - Gross Value of Instruments on Reporting Date: This category includes any asset not defined in any of the above asset categories (US Treasury, Agency MBS, Equities, Corporate Bonds, Non-Agency (ABS, RMBS), and Sovereigns) and excludes cash. - Posted	No	N/A		No Change
FR14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3		20150331	99991231	CACNF007	Securities Lending and Borrowing - Gross Value of Instruments on Reporting Date - Other - Received	Numeric		Numeric (12,6)	No	Securities Lending and Borrowing - Gross Value of Instruments on Reporting Date: This category includes any asset not defined in any of the above asset categories (US Treasury, Agency MBS, Equities, Corporate Bonds, Non-Agency (ABS, RMBS), and Sovereigns) and excludes cash. - Received	No	N/A		No Change
FR14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3		20150331	99991231	CACNF008	Securities Lending and Borrowing - Gross Value of Instruments on Reporting Date - Cash (+/-) - Posted	Numeric		Numeric (12,6)	No	Securities Lending and Borrowing - Gross Value of Instruments on Reporting Date: This category includes currency to be reported in U.S. dollar amount. - Posted	No	N/A		No Change
FR14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3		20150331	99991231	CACNF009	Securities Lending and Borrowing - Gross Value of Instruments on Reporting Date - Cash (+/-) - Received	Numeric		Numeric (12,6)	No	Securities Lending and Borrowing - Gross Value of Instruments on Reporting Date: This category includes currency to be reported in U.S. dollar amount. - Received	No	N/A		No Change
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b		20150331	20171231	ID_R5SD	ID_R5SD	Numeric		Numeric (7,0)	Yes	Unique ID of the Reporting Institution	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b		20150331	20171231	ID_DT	ID_DT	Date/Time		Date/Time	Yes	Reporting Quarter End Date (YYYY-MM-DD 00:00:00)	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b		20150331	20171231	TRANS1TYPE	TRANS1TYPE	Text		Varchar (1)	Yes	TransType (Insert "I", Update "U", Delete "D")	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b		20150331	20171231	CACVM036	Subschedule_ID	Text		Varchar (5)	Yes	Sub Schedule: "L61", "L61A"	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b		20150331	20171231	CACSR619	Parent/Consolidated Entity CP ID	Text		Varchar (30)	Yes	A unique identifier assigned to the counterparty reported in the Counterparty Name column, which must be the parent/consolidated entity.	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b		20150331	20171231	CACSM902	Netting Set ID	Text		Varchar (100)	Yes	A unique identifier (for example, alphanumeric) assigned to the netting agreement being reported.	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b		20150331	20171231	CACSR621	Legal Entity ID	Text		Varchar (30)	Yes	A unique identifier (for example, alphanumeric) assigned to the legal entity reported in the Counterparty Legal Entity column, which must correspond to the parent/consolidated entity. This ID must be unique and consistent across sub-schedules	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b		20150331	20171231	CACVM046	Submission Type	Text		Varchar (30)	Yes	Indicate "CCAR/Stressed" or "Regular/Unstressed"	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b		20150331	20171231	FileDate	Data as of date	Date		Date	Yes	Data as-of date (YYYY-MM-DD)	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b		20150331	20171231	CACSM899	Rank	Text		Varchar (5)	No	The rank of the counterparty as ordered according to the sub-schedule instructions.	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b		20150331	20171231	CACSM900	CP Name (parent/consolidated)	Text		Varchar (200)	No	The name of the consolidated organization that is either a CCP, G-7 sovereign country, or one of the	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b		20150331	20171231	CACSR0017	CP Legal Entity Name	Text		Varchar (200)	No	The name of the legal entity with whom the netting agreement was executed.	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b		20150331	20171231	CACSM904	Industry	Text		Varchar (30)	No	Industry: Banks; CCPs; Financial guarantors; Local authorities; Non-financial corporates; Other financials; Sovereigns; SPVs; or Other.	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b		20150331	20171231	CACSM905	Country	Text		Varchar (2)	No	Countries should be identified using the standard ISO two-letter codes available at https://www.iso.org/. For supranational entities report "XX."	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b		20150331	20171231	CACSM906	Rating	Text		Varchar (5)	No	Rating	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b		20150331	20171231	CACSR550	Netting Agreement Details - CSA Type	Text		Varchar (20)	No	Netting Agreement Details - CSA Type: No CSA, 1-way CSA, 2-way SCSA, 2-way old CSA, and Centrally Cleared.	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b		20150331	20171231	CACSR551	Netting Agreement Details - Independent Amount (non CCP) or Initial Margin (CCP)	Numeric		Numeric (10,4)	No	The net amount of margin posted by the CP legal entity at the time of execution of the agreement.	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b		20150331	20171231	CACSR552	Netting Agreement Details - Non-cash collateral type	Text		Varchar (125)	No	Non-cash collateral type: U.S. Debt, Non-U.S. Sovereign Debt, Investment Grade Corporate Debt, Public Equity, Public Convertibles, and Other.	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b		20150331	20171231	CACSR553	Netting Agreement Details - Excess Variation Margin (for CCPs)	Numeric		Numeric (10,4)	No	The total amount of excess variation margin (mark-to-market margin posted by the BHC in excess of the CCP's requirements) posted to the CCP legal entity under the agreement.	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b		20150331	20171231	CACSR554	Netting Agreement Details - Default Fund (for CCPs)	Numeric		Numeric (10,4)	No	The amount required under the agreement to be contributed to the default fund of a CCP legal entity.	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b		20150331	20171231	CACSR555	Netting Agreement Details - Threshold CP	Numeric		Numeric (20,6)	No	The amount of exposure that one party is willing to have to the other party before the other party is required to post collateral.	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b		20150331	20171231	CACSR556	Netting Agreement Details - Threshold BHC	Numeric		Numeric (15,4)	No	The amount of exposure that one party is willing to have to the other party before the other party is required to post collateral.	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b		20150331	20171231	CACSR557	Netting Agreement Details - Minimum Transfer Amount CP	Numeric		Numeric (10,4)	No	The minimum amount that must be transferred to the counterparty for any margin call.	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b		20150331	20171231	CACSR558	Netting Agreement Details - Minimum Transfer Amount BHC	Numeric		Numeric (8,4)	No	The minimum amount that must be transferred to the BHC for any margin call.	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b		20150331	20171231	CACSR559	Netting Agreement Details - Margining frequency	Numeric		Numeric (4,0)	No	The frequency (in days) of margin calls, per the netting agreement.	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b		20150331	20171231	CACSR560	Netting Agreement Details - CSA contractual features (non-vanilla)	Text		Varchar (100)	No	CSA contractual features (non-vanilla): Downgrade Trigger, Break Clause - Mandatory, Break Clause - Optional, and Other. If more than one applies for a given netting set, list them all (comma	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b		20150331	20171231	CACSR561	Netting Agreement Details - WWR position	Text		Varchar (8)	No	WWR position: Specific, General, or None.	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b		20150331	20171231	CACSR562	Stressed Current Exposure - Total Stressed Net CE FR scenario (Severely Adverse)	Numeric		Numeric (12,6)	No	Stressed Current Exposure - Total Stressed Net CE FR scenario (Severely Adverse)	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b		20150331	20171231	CACSR563	Stressed Current Exposure - Total Stressed Net CE FR scenario (Adverse)	Numeric		Numeric (12,6)	No	Stressed Current Exposure - Total Stressed Net CE FR scenario (Adverse)	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b		20150331	20171231	CACSR564	Stressed Current Exposure - Stressed Net CE FR scenario (Severely Adverse)	Numeric		Numeric (12,6)	No	Stressed Current Exposure - Stressed Net CE FR scenario (Severely Adverse)	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b		20150331	20171231	CACSR565	Stressed Current Exposure - Stressed Net CE FR scenario (Adverse)	Numeric		Numeric (12,6)	No	Stressed Current Exposure - Stressed Net CE FR scenario (Adverse)	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b		20150331	20171231	CACSR566	Exposure MIM Values - Unstressed MIM Exposure	Numeric		Numeric (12,6)	No	The mark-to-market value under the agreement, not including collateral.	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b		20150331	20171231	CACSR567	Exposure MIM Values - Stressed Exposure MIM FR scenario (Severely Adverse)	Numeric		Numeric (12,6)	No	The mark-to-market value based on the full revaluation of all derivatives under the agreement, as revalued according to the supervisory global market shock scenarios, not including collateral.	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b		20150331	20171231	CACSR568	Exposure MIM Values - Stressed Exposure MIM FR scenario (Adverse)	Numeric		Numeric (12,6)	No	The mark-to-market value based on the full revaluation of all derivatives under the agreement, as revalued according to the supervisory global market shock scenarios, not including collateral.	No	N/A		Archived

FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	20171231	CACSR569	Collateral MIM Values - Cash Collateral (non CCPs) or Variation Margin (CCPs) MIM - Total Unstressed MIM Cash Collateral (non CCPs)	Numeric	Numeric (12,6)	No	The mark-to-market value of net cash collateral posted by the non-CCP legal entity under the netting agreement.	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	20171231	CACSR570	Collateral MIM Values - Cash Collateral (non CCPs) or Variation Margin (CCPs) MIM - USD	Numeric	Numeric (12,6)	No	The mark-to-market value of net cash collateral posted under the netting agreement by a non-CCP legal entity or the variation margin posted to the CCP legal entity, in the respective currency.	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	20171231	CACSR571	Collateral MIM Values - Cash Collateral (non CCPs) or Variation Margin (CCPs) MIM - EUR	Numeric	Numeric (12,6)	No	The mark-to-market value of net cash collateral posted under the netting agreement by a non-CCP legal entity or the variation margin posted to the CCP legal entity, in the respective currency.	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	20171231	CACSR572	Collateral MIM Values - Cash Collateral (non CCPs) or Variation Margin (CCPs) MIM - GBP	Numeric	Numeric (12,6)	No	The mark-to-market value of net cash collateral posted under the netting agreement by a non-CCP legal entity or the variation margin posted to the CCP legal entity, in the respective currency.	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	20171231	CACSR573	Collateral MIM Values - Cash Collateral (non CCPs) or Variation Margin (CCPs) MIM - JPY	Numeric	Numeric (12,6)	No	The mark-to-market value of net cash collateral posted under the netting agreement by a non-CCP legal entity or the variation margin posted to the CCP legal entity, in the respective currency.	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	20171231	CACSR574	Collateral MIM Values - Cash Collateral (non CCPs) or Variation Margin (CCPs) MIM - Other	Numeric	Numeric (12,6)	No	The mark-to-market value of net cash collateral posted under the netting agreement by a non-CCP legal entity or the variation margin posted to the CCP legal entity, in the respective currency.	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	20171231	CACSR575	Collateral MIM Values - Total Unstressed MIM Collateral (non CCPs)	Numeric	Numeric (12,6)	No	The net mark-to-market value of all collateral posted by the non-CCP legal entity under the netting agreement.	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	20171231	CACSR576	Collateral MIM Values - Stressed Cash Collateral MIM FR scenario (Severely Adverse)	Numeric	Numeric (12,6)	No	For non-CCP legal entities, the mark-to-market value of the cash collateral reported in column Total Unstressed MIM Cash Collateral (non-CCPs) as revalued under the supervisory global market shock scenarios.	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	20171231	CACSR577	Collateral MIM Values - Stressed Cash Collateral MIM FR scenario (Adverse)	Numeric	Numeric (12,6)	No	For non-CCP legal entities, the mark-to-market value of the cash collateral reported in column Total Unstressed MIM Cash Collateral (non-CCPs) as revalued under the supervisory global market shock scenarios.	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	20171231	CACSR578	Collateral MIM Values - Stressed Total Collateral MIM FR scenario (Severely Adverse)	Numeric	Numeric (12,6)	No	For non-CCPs legal entities, the mark-to-market value of all collateral reported in the column Total Unstressed MIM Collateral, as revalued under the supervisory global market shock scenarios. For CCP legal entities, the mark-to-market value of the total (cash + non-cash) initial margin and (non-USD cash + non-cash) variation margin, as revalued under the supervisory global market shock scenarios.	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	20171231	CACSR579	Collateral MIM Values - Stressed Total Collateral MIM FR scenario (Adverse)	Numeric	Numeric (12,6)	No	For non-CCPs legal entities, the mark-to-market value of all collateral reported in the column Total Unstressed MIM Collateral, as revalued under the supervisory global market shock scenarios. For CCP legal entities, the mark-to-market value of the total (cash + non-cash) initial margin and (non-USD cash + non-cash) variation margin, as revalued under the supervisory global market shock scenarios.	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	20171231	CACSR580	Credit Quality and CDS Hedges - CDS Reference Entity Type	Text	Varchar (15)	No	Credit Quality and CDS Hedges - CDS Reference Entity Type: CP Legal Entity, CP Parent, or Proxy.	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	20171231	CACSR581	Credit Quality and CDS Hedges - SY CDS Spread (bp)	Numeric	Numeric (16,6)	No	The quoted five-year CDS spread of the reference entity.	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	20171231	CACSR582	Credit Quality and CDS Hedges - CDS Recovery	Numeric	Numeric (8,4)	No	The recovery rate associated with the quoted CDS spread.	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	20171231	CACSR583	Credit Quality and CDS Hedges - CP Legal Entity Identifier	Text	Varchar (30)	No	Credit Quality and CDS Hedges - CP Legal Entity Identifier	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	20171231	CACSR584	Credit Quality and CDS Hedges - WWR Hedge?	Text	Varchar (3)	No	WWR hedge	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	20171231	CACSR585	Credit Quality and CDS Hedges - CDS Hedge Notional	Numeric	Numeric (12,6)	No	The notional amount of specific CDS hedges on the derivatives under the agreement.	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	20171231	CACSR586	Credit Quality and CDS Hedges - CDS Hedge CRO1	Numeric	Numeric (12,6)	No	The CRO1 of the CDS hedge, for the specific CDS positions.	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	20171231	CACSR586	Credit Quality and CDS Hedges - SY CDS Stressed Spread FR scenario (Severely Adverse)	Numeric	Numeric (16,6)	No	The five-year CDS spread as stressed under the supervisory global market shock scenarios.	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	20171231	CACSR587	Credit Quality and CDS Hedges - SY CDS Stressed Spread FR scenario (Adverse)	Numeric	Numeric (16,6)	No	The five-year CDS spread as stressed under the supervisory global market shock scenarios.	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	20171231	CACSR588	Credit Quality and CDS Hedges - CDS Hedge Stressed CRO1 FR scenario (Severely Adverse)	Numeric	Numeric (16,6)	No	CRO1 of the CDS hedge under the supervisory global market shock scenarios, for the specific CDS positions, under the supervisory global market shock scenarios.	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	20171231	CACSR589	Credit Quality and CDS Hedges - CDS Hedge Stressed CRO1 FR scenario (Adverse)	Numeric	Numeric (16,6)	No	CRO1 of the CDS hedge under the supervisory global market shock scenarios, for the specific CDS positions, under the supervisory global market shock scenarios.	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	20171231	CACSR590	Credit Quality and CDS Hedges - Stressed CVA FR scenario (Severely Adverse)	Numeric	Numeric (16,6)	No	CVA for the derivatives within the agreement as evaluated under the supervisory global market shock scenarios.	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	20171231	CACSR591	Credit Quality and CDS Hedges - Stressed CVA FR scenario (Adverse)	Numeric	Numeric (16,6)	No	CVA for the derivatives within the agreement as evaluated under the supervisory global market shock scenarios.	No	N/A		Archived
FR14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20160630	20171231	CACSR620	Industry Code	Numeric	Numeric (6,0)	No	Report the four to six digit numeric code that describes the primary business activity of the parent/consolidated entity according to the North American Industry Classification System (NAICS). Six digit code required for all financial counterparties.	No	N/A		Archived
FR14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20150331	99991231	ID_RSSD	ID_RSSD	Numeric	Numeric (7,0)	Yes	Unique ID of the Reporting Institution	No	N/A		No Change
FR14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20150331	99991231	D_OT	D_OT	DateTime	DateTime	Yes	Reporting Quarter End Date (YYYY-MM-DDT00:00:00)	No	N/A		No Change
FR14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20150331	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar (1)	Yes	TransType (Insert "I", Update "U", Delete "D")	No	N/A		No Change
FR14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20150331	99991231	CACVM926	Subschedule_ID	Text	Varchar (5)	No	Sub Schedule: 'LS4' (On and prior to 20171231, '62', '162a', '162b')	No	N/A	In submissions on and after 20180331, report a value of 'LS4'	No Change
FR14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20150331	99991231	CACSR619	Consolidated/Parent Counterparty ID	Text	Varchar (30)	Yes	A unique identifier assigned to the counterparty reported in the Counterparty Name column, which must be the parent/consolidated entity.	No	N/A		No Change
FR14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20150331	99991231	CACSM902	Netting Set ID	Text	Varchar (100)	Yes	If a netting set ID is not applicable this field must be populated with "NA". This ID must be unique and consistent across all sub-schedules L.1-L.5.	No	N/A		No Change
FR14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20150331	99991231	CACSR621	Counterparty Legal Entity Identifier (LEI)	Text	Varchar (30)	Yes	Counterparty Legal Entity Identifier (LEI)	No	N/A		No Change
FR14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20150331	99991231	CACV1446	Submission Type	Text	Varchar (30)	Yes	Indicate 'CCAR/Stressed' or 'Regular/Unstressed'	No	N/A		No Change
FR14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20150331	99991231	FileDate	Date as of date	Text	Varchar (10)	No	Date as of date (YYYY-MM-DD)	No	N/A		No Change
FR14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20150331	99991231	CACU060	Bank Methodology	Text	Varchar (30)	No	Indicate which ranking methodology applies to the reported counterparties.	No	N/A		No Change
FR14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20150331	99991231	CACSM899	Bank	Text	Varchar (5)	No	The rank of the counterparty as ordered according to the sub-schedule instructions.	No	N/A		No Change
FR14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20150331	99991231	CACSM900	Consolidated/Parent Counterparty Name	Text	Varchar (200)	No	Consolidated/Parent Counterparty Name	No	N/A		No Change
FR14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20150331	99991231	CACG0017	Counterparty Legal Entity Name	Text	Varchar (200)	No	The name of the legal entity with whom the netting agreement was executed.	No	N/A		No Change
FR14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20150331	99991231	CACSR592	Unstressed Exposure MIM by Asset category - Vanilla Interest Rate Derivatives, MIM	Numeric	Numeric (12,6)	No	Unstressed Exposure MIM by Asset category - Vanilla Interest Rate Derivatives, MIM	No	N/A		No Change
FR14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20150331	99991231	CACSR593	Unstressed Exposure MIM by Asset category - Vanilla FX Derivatives, MIM	Numeric	Numeric (12,6)	No	Unstressed Exposure MIM by Asset category - Vanilla FX Derivatives, MIM	No	N/A		No Change
FR14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20150331	99991231	CACSR594	Unstressed Exposure MIM by Asset category - Vanilla Commodity (Cash) Derivatives, MIM	Numeric	Numeric (12,6)	No	Unstressed Exposure MIM by Asset category - Vanilla Commodity (Cash) Derivatives, MIM	No	N/A		No Change
FR14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20150331	99991231	CACSR595	Unstressed Exposure MIM by Asset category - Vanilla Credit Derivatives, MIM	Numeric	Numeric (12,6)	No	Unstressed Exposure MIM by Asset category - Vanilla Credit Derivatives, MIM	No	N/A		No Change
FR14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20150331	99991231	CACSR596	Unstressed Exposure MIM by Asset category - Vanilla Equity Derivatives, MIM	Numeric	Numeric (12,6)	No	Unstressed Exposure MIM by Asset category - Vanilla Equity Derivatives, MIM	No	N/A		No Change
FR14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20150331	99991231	CACSR597	Unstressed Exposure MIM by Asset category - Structured Interest Rate Derivatives, MIM	Numeric	Numeric (12,6)	No	Unstressed Exposure MIM by Asset category - Structured Interest Rate Derivatives, MIM	No	N/A		No Change
FR14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20150331	99991231	CACSR598	Unstressed Exposure MIM by Asset category - Flow Exotic and Structured FX Derivatives, MIM	Numeric	Numeric (12,6)	No	Unstressed Exposure MIM by Asset category - Flow Exotic and Structured FX Derivatives, MIM	No	N/A		No Change
FR14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20150331	99991231	CACSR599	Unstressed Exposure MIM by Asset category - Other Cash + Physical Commodity Derivatives, MIM	Numeric	Numeric (12,6)	No	Unstressed Exposure MIM by Asset category - Other Cash + Physical Commodity Derivatives, MIM	No	N/A		No Change
FR14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20150331	99991231	CACSR600	Unstressed Exposure MIM by Asset category - Other (single name) Credit Derivatives, MIM	Numeric	Numeric (12,6)	No	Unstressed Exposure MIM by Asset category - Other (single name) Credit Derivatives, MIM	No	N/A		No Change
FR14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20150331	99991231	CACSR601	Unstressed Exposure MIM by Asset category - Structured (Multi-name) Credit Derivatives, MIM	Numeric	Numeric (12,6)	No	Unstressed Exposure MIM by Asset category - Structured (Multi-name) Credit Derivatives, MIM	No	N/A		No Change
FR14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20150331	99991231	CACSR602	Unstressed Exposure MIM by Asset category - Exotic Equity Derivatives, MIM	Numeric	Numeric (12,6)	No	Unstressed Exposure MIM by Asset category - Exotic Equity Derivatives, MIM	No	N/A		No Change
FR14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20150331	99991231	CACSR603	Unstressed Exposure MIM by Asset category - Hybrids MIM	Numeric	Numeric (12,6)	No	Unstressed Exposure MIM by Asset category - Hybrids MIM	No	N/A		No Change
FR14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20150331	99991231	CACSR604	Unstressed Exposure MIM by Asset category - Structured Products (MBS, ABS)	Numeric	Numeric (12,6)	No	Unstressed Exposure MIM by Asset category - Structured Products (MBS, ABS)	No	N/A		No Change
FR14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20150331	99991231	CACSR605	Unstressed Exposure MIM by Asset category - Other MIM (provide details, breakdown)	Numeric	Numeric (12,6)	No	Unstressed Exposure MIM by Asset category - Other MIM (provide details, breakdown)	No	N/A		No Change
FR14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20150331	99991231	CACSR606	Stressed (Severely Adverse) Exposure MIM by Asset category - Vanilla Interest Rate Derivatives, MIM	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) Exposure MIM by Asset category - Vanilla Interest Rate Derivatives, MIM	No	N/A		No Change
FR14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20150331	99991231	CACSR607	Stressed (Severely Adverse) Exposure MIM by Asset category - Vanilla FX Derivatives, MIM	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) Exposure MIM by Asset category - Vanilla FX Derivatives, MIM	No	N/A		No Change
FR14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20150331	99991231	CACSR608	Stressed (Severely Adverse) Exposure MIM by Asset category - Vanilla Commodity (Cash) Derivatives, MIM	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) Exposure MIM by Asset category - Vanilla Commodity (Cash) Derivatives, MIM	No	N/A		No Change
FR14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20150331	99991231	CACSR609	Stressed (Severely Adverse) Exposure MIM by Asset category - Vanilla Credit Derivatives, MIM	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) Exposure MIM by Asset category - Vanilla Credit Derivatives, MIM	No	N/A		No Change
FR14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20150331	99991231	CACSR610	Stressed (Severely Adverse) Exposure MIM by Asset category - Vanilla Equity Derivatives, MIM	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) Exposure MIM by Asset category - Vanilla Equity Derivatives, MIM	No	N/A		No Change
FR14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20150331	99991231	CACSR611	Stressed (Severely Adverse) Exposure MIM by Asset category - Structured Interest Rate Derivatives, MIM	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) Exposure MIM by Asset category - Structured Interest Rate Derivatives, MIM	No	N/A		No Change
FR14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20150331	99991231	CACSR612	Stressed (Severely Adverse) Exposure MIM by Asset category - Flow Exotic and Structured FX Derivatives, MIM	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) Exposure MIM by Asset category - Flow Exotic and Structured FX Derivatives, MIM	No	N/A		No Change
FR14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20150331	99991231	CACSR613	Stressed (Severely Adverse) Exposure MIM by Asset category - Other Cash + Physical Commodity Derivatives, MIM	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) Exposure MIM by Asset category - Other Cash + Physical Commodity Derivatives, MIM	No	N/A		No Change
FR14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20150331	99991231	CACSR614	Stressed (Severely Adverse) Exposure MIM by Asset category - Other (single name) Credit Derivatives, MIM	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) Exposure MIM by Asset category - Other (single name) Credit Derivatives, MIM	No	N/A		No Change
FR14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20150331	99991231	CACSR615	Stressed (Severely Adverse) Exposure MIM by Asset category - Structured (Multi-name) Credit Derivatives, MIM	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) Exposure MIM by Asset category - Structured (Multi-name) Credit Derivatives, MIM	No	N/A		No Change
FR14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20150331	99991231	CACSR616	Stressed (Severely Adverse) Exposure MIM by Asset category - Exotic Equity Derivatives, MIM	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) Exposure MIM by Asset category - Exotic Equity Derivatives, MIM	No	N/A		No Change

FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20150331	99991231	CACSR617	Stressed (Severely Adverse) Exposure MTM by Asset category - Hybrids MTM	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) Exposure MTM by Asset category - Hybrids MTM	No	N/A	No Change
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20150331	99991231	CACSR618	Stressed (Severely Adverse) Exposure MTM by Asset category - Structured Products (MBS, ABS)	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) Exposure MTM by Asset category - Structured Products (MBS, ABS)	No	N/A	No Change
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20150331	99991231	CACSR655	Stressed (Severely Adverse) Exposure MTM by Asset category - Other MTM (provide details, breakdown)	Numeric	Numeric (12,6)	No	Stressed (Severely Adverse) Exposure MTM by Asset category - Other MTM (provide details, breakdown)	No	N/A	No Change
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20180331	20190930	CACSD61	Stressed (Adverse) Exposure MTM by Asset category - Vanilla Interest Rate Derivatives, MTM	Numeric	Numeric (16,6)	No	Stressed (Adverse) Exposure MTM by Asset category - Vanilla Interest Rate Derivatives, MTM	No	N/A	Archived
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20180331	20190930	CACSD62	Stressed (Adverse) Exposure MTM by Asset category - Vanilla FX Derivatives, MTM	Numeric	Numeric (16,6)	No	Stressed (Adverse) Exposure MTM by Asset category - Vanilla FX Derivatives, MTM	No	N/A	Archived
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20180331	20190930	CACSD63	Stressed (Adverse) Exposure MTM by Asset category - Vanilla Commodity (Cash) Derivatives, MTM	Numeric	Numeric (16,6)	No	Stressed (Adverse) Exposure MTM by Asset category - Vanilla Commodity (Cash) Derivatives, MTM	No	N/A	Archived
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20180331	20190930	CACSD64	Stressed (Adverse) Exposure MTM by Asset category - Vanilla Credit Derivatives, MTM	Numeric	Numeric (16,6)	No	Stressed (Adverse) Exposure MTM by Asset category - Vanilla Credit Derivatives, MTM	No	N/A	Archived
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20180331	20190930	CACSD65	Stressed (Adverse) Exposure MTM by Asset category - Vanilla Equity Derivatives, MTM	Numeric	Numeric (16,6)	No	Stressed (Adverse) Exposure MTM by Asset category - Vanilla Equity Derivatives, MTM	No	N/A	Archived
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20180331	20190930	CACSD66	Stressed (Adverse) Exposure MTM by Asset category - Structured Interest Rate Derivatives, MTM	Numeric	Numeric (16,6)	No	Stressed (Adverse) Exposure MTM by Asset category - Structured Interest Rate Derivatives, MTM	No	N/A	Archived
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20180331	20190930	CACSD67	Stressed (Adverse) Exposure MTM by Asset category - Flow Exotic and Structured FX Derivatives, MTM	Numeric	Numeric (16,6)	No	Stressed (Adverse) Exposure MTM by Asset category - Flow Exotic and Structured FX Derivatives, MTM	No	N/A	Archived
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20180331	20190930	CACSD68	Stressed (Adverse) Exposure MTM by Asset category - Other Cash + Physical Commodity Derivatives, MTM	Numeric	Numeric (16,6)	No	Stressed (Adverse) Exposure MTM by Asset category - Other Cash + Physical Commodity Derivatives, MTM	No	N/A	Archived
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20180331	20190930	CACSD69	Stressed (Adverse) Exposure MTM by Asset category - Other (single name) Credit Derivatives, MTM	Numeric	Numeric (16,6)	No	Stressed (Adverse) Exposure MTM by Asset category - Other (single name) Credit Derivatives, MTM	No	N/A	Archived
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20180331	20190930	CACSD70	Stressed (Adverse) Exposure MTM by Asset category - Structured (Multi-name) Credit Derivatives, MTM	Numeric	Numeric (16,6)	No	Stressed (Adverse) Exposure MTM by Asset category - Structured (Multi-name) Credit Derivatives, MTM	No	N/A	Archived
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20180331	20190930	CACSD71	Stressed (Adverse) Exposure MTM by Asset category - Exotic Equity Derivatives, MTM	Numeric	Numeric (16,6)	No	Stressed (Adverse) Exposure MTM by Asset category - Exotic Equity Derivatives, MTM	No	N/A	Archived
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20180331	20190930	CACSD72	Stressed (Adverse) Exposure MTM by Asset category - Hybrids MTM	Numeric	Numeric (16,6)	No	Stressed (Adverse) Exposure MTM by Asset category - Hybrids MTM	No	N/A	Archived
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20180331	20190930	CACSD73	Stressed (Adverse) Exposure MTM by Asset category - Structured Products (MBS, ABS)	Numeric	Numeric (16,6)	No	Stressed (Adverse) Exposure MTM by Asset category - Structured Products (MBS, ABS)	No	N/A	Archived
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	5.4 (prior 6.2)	20180331	20190930	CACSD74	Stressed (Adverse) Exposure MTM by Asset category - Other MTM (provide details, breakdown)	Numeric	Numeric (16,6)	No	Stressed (Adverse) Exposure MTM by Asset category - Other MTM (provide details, breakdown)	No	N/A	Archived
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	ID_RSSD	ID_RSSD	Numeric	Numeric (7,0)	Yes	Unique ID of the Reporting Institution	No	N/A	No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	D_DT	D_DT	Date/Time	Date/Time	Yes	Reporting Quarter End Date (YYYY-MM-DDT00:00:00)	No	N/A	No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar (1)	Yes	Trans Type (Insert "I", Update "U", Delete "D")	No	N/A	No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACNM901	Consolidated/Parent Counterparty ID	Text	Varchar (30)	Yes	A unique identifier assigned to the counterparty reported in the Counterparty Name column, which must be the parent/consolidated entity.	No	N/A	No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACNM902	Netting Set ID	Text	Varchar (75)	Yes	If a netting set ID is not applicable this field must be populated with "NA". This ID must be unique and consistent across all sub-schedules L1-L5.	No	N/A	No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACNR621	Counterparty Legal Entity Identifier (LEI)	Text	Varchar (30)	Yes	Counterparty Legal Entity Identifier (LEI)	No	N/A	No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACV1946	Submission Type	Text	Varchar (30)	Yes	Indicate "CCAR/Stressed" or "Regular/Unstressed"	No	N/A	No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	FileDate	Data as of date	Date	Date	No	Data as-of date (YYYY-MM-DD)	No	N/A	No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACND60	Bank Methodology	Text	Varchar (30)	No	Indicate which ranking methodology applies to the reported counterparties.	No	N/A	No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACNM899	Rank	Text	Varchar (5)	No	The rank of the counterparty as ordered according to the sub-schedule instructions.	No	N/A	No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACNM900	Consolidated/Parent Counterparty Name	Text	Varchar (200)	No	Consolidated/Parent Counterparty Name	No	N/A	No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACN0017	Counterparty Legal Entity Name	Text	Varchar (200)	No	The name of the legal entity with whom the netting agreement was executed.	No	N/A	No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACNR620	Counterparty Legal Entity Industry Code	Numeric	Numeric (6,0)	No	Report the four to six digit numeric code that describes the primary business activity of the legal entity according to the North American Industry Classification System (NAICS). Six digit code required for all financial counterparties. If a NAICS industry is not available, report the relevant Global Industry Classification Standard (GICS) industry. If neither NAICS nor GICS industries are available, report the relevant Standard Industrial Classification (SIC) industry.	No	N/A	No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACNM905	Counterparty Legal Entity Country	Text	Varchar (2)	No	Country/Countries should be identified using the standard ISO two-letter codes available at https://www.iso.org/ . For supranational entities report "XX."	No	N/A	No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACNM906	Counterparty Legal Entity Internal rating	Text	Varchar (5)	No	Report the BHC's internal rating of the counterparty legal entity.	No	N/A	No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACNM907	Counterparty Legal Entity External rating	Text	Varchar (5)	No	Report the external rating equivalent to the counterparty legal entity internal rating, not the external rating associated with the specific counterparty. Provide an external rating from a Nationally Recognized Statistical Rating Organization (NRSRO).	No	N/A	No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACNR529	Netting Agreement Details - Agreement Type	Text	Varchar (30)	No	Agreement Type	No	N/A	No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACNR630	Netting Agreement Details - Agreement Role	Text	Varchar (10)	No	For SFTs, identify whether the respondent is defined in the netting agreement as a principal to the transactions, an agent on behalf of a client, or a client. Allowable entries are: Principal, Agent, Client. These entries are only applicable for SFTs. For derivatives, report "NA".	No	N/A	No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACNR534	Netting Agreement Details - Legal Enforceability	Text	Varchar (3)	No	Possible options are Yes and No (reported as "Y" or "N"). Note that for situations for which there is no close-out netting agreement between the parties (i.e. no netting), this field should be marked as "N".	No	N/A	No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACSR551	Netting Agreement Details - Initial Margin	Numeric	Numeric (16,6)	No	Initial Margin	No	N/A	No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACSR552	Netting Agreement Details - Non-Cash Collateral Type	Text	Varchar (125)	No	Non-cash collateral type: U.S. Debt, Non-U.S. Sovereign Debt, Investment Grade Corporate Debt, Public Equity, Public Convertibles, and Other.	No	N/A	No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACSR553	Netting Agreement Details - Excess Variation Margin (for CCPs)	Numeric	Numeric (16,6)	No	The total amount of excess variation margin (mark-to-market margin posted by the BHC in excess of the designated CCP's requirements) posted to the designated CCP legal entity under the agreement.	No	N/A	No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACSR554	Netting Agreement Details - Default Fund (for CCPs)	Numeric	Numeric (16,6)	No	The amount required under the agreement to be contributed to the default fund of a designated CCP legal entity.	No	N/A	No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACSR555	Netting Agreement Details - Threshold CP	Numeric	Numeric (20,6)	No	Threshold CP	No	N/A	No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACSR556	Netting Agreement Details - Threshold BHC or iNC	Numeric	Numeric (16,6)	No	Threshold BHC or iNC	No	N/A	No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACSR557	Netting Agreement Details - Minimum Transfer Amount CP	Numeric	Numeric (16,6)	No	The minimum amount that must be transferred to the counterparty for any margin call.	No	N/A	No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACSR558	Netting Agreement Details - Minimum Transfer Amount BHC	Numeric	Numeric (16,6)	No	The minimum amount that must be transferred to the BHC for any margin call.	No	N/A	No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACSR559	Netting Agreement Details - Margining frequency	Numeric	Numeric (4,0)	No	The frequency (in business days) of margin calls, per the netting agreement.	No	N/A	No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACSR560	Netting Agreement Details - CSA contractual features (non-vanilla)	Text	Varchar (100)	No	Indicates if any of the transactions conducted under the agreement have any non-vanilla contractual features.	No	N/A	No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACNR535	WWR position	Text	Varchar (8)	No	Indicates if any of the individual transactions conducted under the agreement with the given counterparty legal entity is considered a wrong-way risk position. Possible options are Specific, General, and None.	No	N/A	No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACNM912	Net CE SFTs	Numeric	Numeric (16,6)	No	The current exposure to the counterparty legal entity for the netting set under close-out.	No	N/A	No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACNR538	Stressed Net CE SFTs FR scenario (Severely Adverse)	Numeric	Numeric (16,6)	No	Stressed Net CE SFTs FR scenario (Severely Adverse) - The full revaluation of Net CE for for SFTs under the FR stressed market environment - one value for each supervisory global market shock scenario.	No	N/A	No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	20190930	CACNR539	Stressed Net CE SFTs FR scenario (Adverse)	Numeric	Numeric (16,6)	No	Stressed Net CE SFTs FR scenario (Severely Adverse) - The full revaluation of Net CE for for SFTs under the FR stressed market environment - one value for each supervisory global market shock scenario.	No	N/A	Archived
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACSF40	Net CE Derivatives	Numeric	Numeric (16,6)	No	The current exposure to the counterparty legal entity for the netting set under close-out for derivatives.	No	N/A	No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACSR564	Stressed Net CE Derivatives (Severely Adverse)	Numeric	Numeric (16,6)	No	Stressed Net CE Derivatives FR scenario (Severely Adverse) - The full revaluation of Net CE Derivatives under the FR stressed market environment	No	N/A	No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	20190930	CACSR565	Stressed Net CE Derivatives (Adverse)	Numeric	Numeric (16,6)	No	Stressed Net CE Derivatives FR scenario (Severely Adverse) - The full revaluation of Net CE Derivatives under the FR stressed market environment	No	N/A	Archived
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACSR566	Unstressed MTM (Derivatives)	Numeric	Numeric (16,6)	No	The mark-to-market value of derivative positions in the record, not including collateral but including netting of positions where legally binding.	No	N/A	No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACNR544	Unstressed MTM Posted (SFTs)	Numeric	Numeric (16,6)	No	The gross cumulative mark-to-market (MTM) value of the cash and assets posted to the legal entity under the netting agreement.	No	N/A	No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACNR545	Unstressed MTM Received (SFTs)	Numeric	Numeric (16,6)	No	The gross cumulative mark-to-market (MTM) value of the cash and assets received from the legal entity under the netting agreement.	No	N/A	No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACSR567	Stressed MTM (Derivatives) (Severely Adverse)	Numeric	Numeric (16,6)	No	The mark-to-market value of exposure based on the full revaluation of all derivatives under the agreement, as revalued according to the severely adverse supervisory global market shock scenarios, not including collateral but including netting of positions where legally binding.	No	N/A	No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	20190930	CACSR568	Stressed MTM (Derivatives) (Adverse)	Numeric	Numeric (16,6)	No	The mark-to-market value of exposure based on the full revaluation of all derivatives under the agreement, as revalued according to the adverse supervisory global market shock scenarios, not including collateral but including netting of positions where legally binding.	No	N/A	Archived
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACNR540	Stressed MTM Posted (SFTs) (Severely Adverse)	Numeric	Numeric (16,6)	No	The gross cumulative MTM values using full revaluation under the severely adverse supervisory global market shock scenario of the cash and assets reported in the Mark-to-Market Posted column.	No	N/A	No Change

FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	20190930	CACNR541	Stressed MIM Posted (SFTs) (Adverse)	Numeric	Numeric (16,6)	No	The gross cumulative MIM values using full revaluation under the adverse supervisory global market shock scenario of the cash and assets reported in the Mark-to-Market Posted column.	No	N/A		Archived
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACNR542	Stressed MIM Received (SFTs) (Severely Adverse)	Numeric	Numeric (16,6)	No	The gross cumulative MIM values using full revaluation under the severely adverse supervisory global market shock scenario of the cash and assets reported in the Mark-to-Market Received column.	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	20190930	CACNR543	Stressed MIM Received (SFTs) (Adverse)	Numeric	Numeric (16,6)	No	The gross cumulative MIM values using full revaluation under the adverse supervisory global market shock scenario of the cash and assets reported in the Mark-to-Market Received column.	No	N/A		Archived
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACSF43	Unstressed MIM Cash Collateral (Derivatives) - USD	Numeric	Numeric (16,6)	No	Unstressed MIM Cash Collateral (Derivatives) - USD - The mark-to-market value of net cash collateral posted by the CP legal entity under the netting agreement, in the respective currency.	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACSF44	Unstressed MIM Cash Collateral (Derivatives) - EUR	Numeric	Numeric (16,6)	No	Unstressed MIM Cash Collateral (Derivatives) - EUR - The mark-to-market value of net cash collateral posted by the CP legal entity under the netting agreement, in the respective currency.	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACSF45	Unstressed MIM Cash Collateral (Derivatives) - GBP	Numeric	Numeric (16,6)	No	Unstressed MIM Cash Collateral (Derivatives) - GBP - The mark-to-market value of net cash collateral posted by the CP legal entity under the netting agreement, in the respective currency.	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACSF46	Unstressed MIM Cash Collateral (Derivatives) - JPY	Numeric	Numeric (16,6)	No	Unstressed MIM Cash Collateral (Derivatives) - JPY - The mark-to-market value of net cash collateral posted by the CP legal entity under the netting agreement, in the respective currency.	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACSF47	Unstressed MIM Cash Collateral (Derivatives) - Other	Numeric	Numeric (16,6)	No	Unstressed MIM Cash Collateral (Derivatives) - Other - The mark-to-market value of net cash collateral posted by the CP legal entity under the netting agreement, in the respective currency.	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACSR575	Total Unstressed MIM Collateral (Derivatives)	Numeric	Numeric (16,6)	No	The net mark-to-market value of all collateral posted by the legal entity under the netting agreement. All collateral reported should be eligible financial collateral.	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACSF48	Stressed (Severely Adverse) MIM Cash Collateral (Derivatives) - USD	Numeric	Numeric (16,6)	No	Stressed (Severely Adverse) MIM Cash Collateral (Derivatives) - USD - The mark-to-market value of the net cash collateral reported in column Total Unstressed MIM Cash Collateral as revalued under the supervisory global market shock scenarios.	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACSF49	Stressed (Severely Adverse) MIM Cash Collateral (Derivatives) - EUR	Numeric	Numeric (16,6)	No	Stressed (Severely Adverse) MIM Cash Collateral (Derivatives) - EUR - The mark-to-market value of the net cash collateral reported in column Total Unstressed MIM Cash Collateral as revalued under the supervisory global market shock scenarios.	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACSF50	Stressed (Severely Adverse) MIM Cash Collateral (Derivatives) - GBP	Numeric	Numeric (16,6)	No	Stressed (Severely Adverse) MIM Cash Collateral (Derivatives) - GBP - The mark-to-market value of the net cash collateral reported in column Total Unstressed MIM Cash Collateral as revalued under the supervisory global market shock scenarios.	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACSF51	Stressed (Severely Adverse) MIM Cash Collateral (Derivatives) - JPY	Numeric	Numeric (16,6)	No	Stressed (Severely Adverse) MIM Cash Collateral (Derivatives) - JPY - The mark-to-market value of the net cash collateral reported in column Total Unstressed MIM Cash Collateral as revalued under the supervisory global market shock scenarios.	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACSF52	Stressed (Severely Adverse) MIM Cash Collateral (Derivatives) - Other	Numeric	Numeric (16,6)	No	Stressed (Severely Adverse) MIM Cash Collateral (Derivatives) - Other - The mark-to-market value of the net cash collateral reported in column Total Unstressed MIM Cash Collateral as revalued under the supervisory global market shock scenarios.	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	20190930	CACSF53	Stressed (Adverse) MIM Cash Collateral (Derivatives) - USD	Numeric	Numeric (16,6)	No	Stressed (Adverse) MIM Cash Collateral (Derivatives) - USD - The mark-to-market value of the net cash collateral reported in column Total Unstressed MIM Cash Collateral as revalued under the supervisory global market shock scenarios.	No	N/A		Archived
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	20190930	CACSF54	Stressed (Adverse) MIM Cash Collateral (Derivatives) - EUR	Numeric	Numeric (16,6)	No	Stressed (Adverse) MIM Cash Collateral (Derivatives) - EUR - The mark-to-market value of the net cash collateral reported in column Total Unstressed MIM Cash Collateral as revalued under the supervisory global market shock scenarios.	No	N/A		Archived
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	20190930	CACSF55	Stressed (Adverse) MIM Cash Collateral (Derivatives) - GBP	Numeric	Numeric (16,6)	No	Stressed (Adverse) MIM Cash Collateral (Derivatives) - GBP - The mark-to-market value of the net cash collateral reported in column Total Unstressed MIM Cash Collateral as revalued under the supervisory global market shock scenarios.	No	N/A		Archived
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	20190930	CACSF56	Stressed (Adverse) MIM Cash Collateral (Derivatives) - JPY	Numeric	Numeric (16,6)	No	Stressed (Adverse) MIM Cash Collateral (Derivatives) - JPY - The mark-to-market value of the net cash collateral reported in column Total Unstressed MIM Cash Collateral as revalued under the supervisory global market shock scenarios.	No	N/A		Archived
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	20190930	CACSF57	Stressed (Adverse) MIM Cash Collateral (Derivatives) - Other	Numeric	Numeric (16,6)	No	Stressed (Adverse) MIM Cash Collateral (Derivatives) - Other - The mark-to-market value of the net cash collateral reported in column Total Unstressed MIM Cash Collateral as revalued under the supervisory global market shock scenarios.	No	N/A		Archived
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACSR578	Total Stressed (Severely Adverse) MIM Collateral (Derivatives)	Numeric	Numeric (16,6)	No	The mark-to-market value of all collateral reported in the column Total Unstressed MIM Collateral, as revalued under the Severely Adverse supervisory global market shock scenario.	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	20190930	CACSR579	Total Stressed (Adverse) MIM Collateral (Derivatives)	Numeric	Numeric (16,6)	No	The mark-to-market value of all collateral reported in the column Total Unstressed MIM Collateral, as revalued under the Adverse supervisory global market shock scenario.	No	N/A		Archived
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACNR546	CDS Reference Entity Type	Text	Varchar (40)	No	The type of institution for which the five-year CDS spread is being reported.	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACNR547	5Y CDS Spread (bp)	Numeric	Numeric (16,6)	No	The five-year CDS spread for counterparty for which the reference entity is either the CP legal entity, the CP Parent (consolidated organisation), or the Proxy.	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	20200331	CACNR524	Counterparty Legal Entity Identifier (LEI)	Text	Varchar (30)	No	Counterparty Legal Entity Identifier (LEI)	No	N/A		Archived
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACSR583	Wrong Way Risk Hedge	Text	Varchar (1)	No	Wrong Way Risk Hedge	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACSR584	CDS Hedge Notional	Numeric	Numeric (16,6)	No	The notional amount of specific CDS hedges on the derivatives under the agreement.	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	99991231	CACSR590	Stressed CVA (Severely Adverse)	Numeric	Numeric (16,6)	No	CVA for the derivatives within the agreement as evaluated under the Severely Adverse supervisory global market shock scenario.	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20180331	20190930	CACSR591	Stressed CVA (Adverse)	Numeric	Numeric (16,6)	No	CVA for the derivatives within the agreement as evaluated under the Adverse supervisory global market shock scenario.	No	N/A		Archived
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20181231	99991231	CACNR536	Total Stressed Net CE FR scenario (Severely Adverse)	Numeric	Numeric (16,6)	No	The full revaluation of Net CE for both SFT and derivative exposures to the legal entity under the FR stressed market environment – one value for each supervisory global market shock scenario. This item is intended to capture all exposures (both SFTs and derivatives) to a consolidated/parent counterparty and reported once at the legal entity level. This item should not be repeated across Netting Set IDs associated with the legal entity.	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20181231	20190930	CACNR537	Total Stressed Net CE FR scenario (Adverse)	Numeric	Numeric (16,6)	No	The full revaluation of Net CE for both SFT and derivative exposures to the legal entity under the FR stressed market environment – one value for each supervisory global market shock scenario. This item is intended to capture all exposures (both SFTs and derivatives) to a consolidated/parent counterparty and reported once at the legal entity level. This item should not be repeated across Netting Set IDs associated with the legal entity.	No	N/A		Archived
FRY14Q	CPC	CPC_DRV_SFT	CPC_DRV_SFT_Data_Collect	5.1	20200630	99991231	CACNR550	Total Net CE	Numeric	Numeric (16,6)	No	The total net current exposure to the counterparty legal entity for the netting agreement under done-out. This item should not be repeated across Netting Set IDs associated with the legal entity.	No	N/A		No Change