Series	Schedule	Database Table	XML Table	Worksheet	StartDate	EndDate	Technical Field Name / MDRM	Report Form Line Item	Attributes / Format (Date / Text / Numeric)	FieldType (DateTime / 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	DateTime	DateTime	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	Sub Schedule: 'L1a', 'L1b1', 'L1b2', 'L1c1', 'L1c2', 'L1c3', 'L1d1', 'L1d2', 'L1d3'	No	N/A		No Change
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20150331	99991231	CACVM901	Counterparty ID	Text	Varchar (35)	Yes	Unique identifier assigned to the counterparty	No	N/A		No Change
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20150331	99991231	CACVM902	Netting set ID (Bpptional)	Text	Varchar (100)	Yes	A unique identifier (for example, alphanumeric) assigned to the netting agreement being reported.	No	N/A		No Change
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20150331	99991231	CACVM903	Sub-netting set ID (Bpptional)	Text	Varchar (200)	Yes	Sub-netting set ID (optional)	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	Counterparty name	Text	Varchar (200)	No	Counterparty 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	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	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	External rating	Text	Varchar (5)	No	External rating from a Nationally Recognized Statistical Rating Organization (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 BR 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	99991231	CACVM910	Stressed Gross CE BR Scenario (Adverse)	Numeric	Numeric (12,6)	No	Stressed Gross CE FR Scenario (Adverse)	No	N/A		No Change
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	The current credit exposure to the counterparty legal entity for the netting agreement under close-out.	No	N/A		No Change
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20150331	99991231	CACVM913	Stressed Net CE BR 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	99991231	CACVM914	Stressed Net CE BR Scenario (Adverse)	Numeric	Numeric (12,6)	No	Stressed Net CE FR Scenario (Adverse)	No	N/A		No Change
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	The balance of all CVA, gross of hedges, for asset-side, unilateral CVA. This is different from "Net CVA", which would be equivalent to CVA less debt valuation adjustment (DVA).	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	99991231	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		No Change
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	CACV9224	Legal Entity Identifier (LEI)	Text	Varchar (30)	No	Legal Entity Identifier (LEI)	No	N/A		No Change
FRY14Q	CPC	CPC_RNK	CPC_RNK_Data_Collect	1a-1d	20160630	99991231	CACVR620	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		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	DateTime	DateTime	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 (5)	Yes	Sub Schedule: 'L1e1', 'L1e2', 'L1e3', 'L1e4'	No	N/A		No Change
FRY14Q	CPC	CPC_AGG_RTS_COL	CPC_AGG_RTS_COL_Data_Collect	1.e	20150331	99991231	CACLM906	Internal Rating	Text	Varchar (5)	Yes	Internal Rating	No	N/A		No Change
FRY14Q	CPC	CPC_AGG_RTS_COL	CPC_AGG_RTS_COL_Data_Collect	1.e	20150331	99991231	CACLM907	External Ratine	Text	Varchar (5)	Yes	External ratine from a Nationally Recognized Statistical Ratine Organization (NRSRO).	No	N/A		No Change
FRY14Q	CPC	CPC_AGG_RTS_COL	CPC_AGG_RTS_COL_Data_Collect	1.e	20150331	99991231	CACVH346	Submission Type	Text	Varchar (30)	Yes	Indicate 'CCAR/Stressed' or 'Regular/Unstressed'	No	N/A		No Change
FRY14Q	CPC	CPC_AGG_RTS_COL	CPC_AGG_RTS_COL_Data_Collect	1.e	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_AGG_RTS_COL	CPC_AGG_RTS_COL_Data_Collect	1.e	20150331	99991231	CACVM919	Gross CE excluding CCPs	Numeric	Numeric (12,6)	No	Gross CE excluding CCPs, pre-collateral exposure after bilateral counterparty netting.	No	N/A		No Change
FRY14Q	CPC	CPC_AGG_RTS_COL	CPC_AGG_RTS_COL_Data_Collect	1.e	20150331	99991231	CACVM920	Gross CE to CCPs	Numeric	Numeric (12,6)	No	Gross CE that is a result of transactions conducted through CCPs.	No	N/A		No Change
FRY14Q	CPC	CPC_AGG_RTS_COL	CPC_AGG_RTS_COL_Data_Collect	1.e	20150331	99991231	CACLR485	Stressed Gross CE excluding CCPs FR Scenario (Severely Adverse)	Numeric	Numeric (12,6)	No	Full revaluation of Gross CE excluding CCPs under applicable stressed conditions.	No	N/A		No Change
FRY14Q	CPC	CPC_AGG_RTS_COL	CPC_AGG_RTS_COL_Data_Collect	1.e	20150331	99991231	CACLR489	Stressed Gross CE to CCPs FR Scenario (Severely Adverse)	Numeric	Numeric (12,6)	No	Gross CE that is a result of transactions conducted through CCPs.	No	N/A		No Change
FRY14Q	CPC	CPC_AGG_RTS_COL	CPC_AGG_RTS_COL_Data_Collect	1.e	20150331	99991231	CACLR490	Stressed Gross CE excluding CCPs FR Scenario (Adverse)	Numeric	Numeric (12,6)	No	Full revaluation of Gross CE excluding CCPs under applicable stressed conditions.	No	N/A		No Change
FRY14Q	CPC	CPC_AGG_RTS_COL	CPC_AGG_RTS_COL_Data_Collect	1.e	20150331	99991231	CACLR516	Stressed Gross CE to CCPs FR Scenario (Adverse)	Numeric	Numeric (12,6)	No	Gross CE that is a result of transactions conducted through CCPs.	No	N/A		No Change
FRY14Q	CPC	CPC_AGG_RTS_COL	CPC_AGG_RTS_COL_Data_Collect	1.e	20150331	99991231	CACLM911	Stressed Gross CE BHC scenario	Numeric	Numeric (12,6)	No	Gross CE under applicable stressed conditions.	No	N/A		No Change
FRY14Q	CPC	CPC_AGG_RTS_COL	CPC_AGG_RTS_COL_Data_Collect	1.e	20150331	99991231	CACLR517	Net CE excluding CCPs	Numeric	Numeric (12,6)	No	The sum of positive Gross CE netting agreements for a given counterparty less the value of collateral	No	N/A		No Change
FRY14Q	CPC	CPC_AGG_RTS_COL	CPC_AGG_RTS_COL_Data_Collect	1.e	20150331	99991231	CACLR518	Net CE to CCPs	Numeric	Numeric (12,6)	No	Net CE that is a result of transactions conducted through CCPs.	No	N/A		No Change
FRY14Q	CPC	CPC_AGG_RTS_COL	CPC_AGG_RTS_COL_Data_Collect	1.e	20150331	99991231	CACLR519	Stressed Net CE excluding CCPs FR Scenario (Severely Adverse)	Numeric	Numeric (12,6)	No	Full revaluation of Net CE excluding CCPs under applicable stressed conditions.	No	N/A		No Change
FRY14Q	CPC	CPC_AGG_RTS_COL	CPC_AGG_RTS_COL_Data_Collect	1.e	20150331	99991231	CACLR520	Stressed Net CE to CCPs FR Scenario (Severely Adverse)	Numeric	Numeric (12,6)	No	Full revaluation of Net CE to CCPs under applicable stressed conditions.	No	N/A		No Change
FRY14Q	CPC	CPC_AGG_RTS_COL	CPC_AGG_RTS_COL_Data_Collect	1.e	20150331	99991231	CACLR521	Stressed Net CE excluding CCPs FR Scenario (Adverse)	Numeric	Numeric (12,6)	No	Full revaluation of Net CE excluding CCPs under applicable stressed conditions.	No	N/A		No Change
FRY14Q	CPC	CPC_AGG_RTS_COL	CPC_AGG_RTS_COL_Data_Collect	1.e	20150331	99991231	CACLR522	Stressed Net CE to CCPs FR Scenario (Adverse)	Numeric	Numeric (12,6)	No	Full revaluation of Net CE to CCPs under applicable stressed conditions.	No	N/A		No Change
FRY14Q	CPC	CPC_AGG_RTS_COL	CPC_AGG_RTS_COL_Data_Collect	1.e	20150331	99991231	CACLM915	Stressed Net CE BHC Scenario	Numeric	Numeric (12,6)	No	Net CE under applicable stressed conditions.	No	N/A		No Change
FRY14Q	CPC	CPC_AGG_RTS_COL	CPC_AGG_RTS_COL_Data_Collect	1.e	20150331	99991231	CACLM916	CVA	Numeric	Numeric (12,6)	No	The balance of all CVA, gross of hedges, for asset-side, unilateral CVA. This is different from "Net CVA", which would be equivalent to CVA less debt valuation adjustment (DVA).	No	N/A		No Change
FRY14Q	CPC	CPC_AGG_RTS_COL	CPC_AGG_RTS_COL_Data_Collect	1.e	20150331	99991231	CACLM917	Stressed CVA BR Scenario and FR Specification (Severely Adverse)	Numeric	Numeric (12,6)	No	Full revaluation of asset-side CVA under stressed conditions. Stressed CVA should incorporate the full	No	N/A		No Change
FRY14Q	CPC	CPC_AGG_RTS_COL	CPC_AGG_RTS_COL_Data_Collect	1.e	20150331	99991231	CACLM918	Stressed CVA BR Scenario and FR Specification (Adverse)	Numeric	Numeric (12,6)	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_AGG_RTS_COL	CPC_AGG_RTS_COL_Data_Collect	1.e	20150331	99991231	CACLM921	Stressed CVA BHC Scenario and BHC Specification	Numeric	Numeric (12,6)	No	The full revaluation of asset-side CVA under stressed conditions. Stressed CVA should incorporate the	No	N/A		No Change
FRY14Q	CPC	CPC_AGG_RTS_COL	CPC_AGG_RTS_COL_Data_Collect	1.e	20150331	99991231	CACLM925	Single Name Credit Hedges	Numeric	Numeric (12,6)	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 Reportinx 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	Counterparty ID	Text	Varchar (25)	Yes	Unique identifier assigned to the counterparty	No	N/A		No Change
FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20150331	99991231	CACBM906	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	External Ratine	Text	Varchar (5)	Yes	External ratine from a Nationally Recognized Statistical Ratine 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)	Yes	Tenor Bucket in Years (the time between time t and time t-1)	No	N/A		No Change
FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20150331	99991231	CACBM902	Netting set ID (optional)	Text	Varchar (100)	Yes	A unique identifier (for example, alphanumeric) assigned to the netting agreement being reported.	No	N/A		No Change
FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20150331	99991231	CACBM903	Sub-nettine set ID (optional)	Text	Varchar (200)	Yes	Sub-nettine set ID (optional)	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	No	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	CACBM899	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	Counterparty name	Text	Varchar (200)	No	Counterparty 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	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 Specification	Numeric	Numeric (24,18)	No	EE - BHC Specification: The (unstressed) EE metric used to calculate CVA for each tenor bucket's own	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 unstressed 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	99991231	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		No Change
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	99991231	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	No	N/A		No Change
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	99991231	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		No Change
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	99991231	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		No Change
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	CACB9224	Legal Entity Identifier (LEI)	Text	Varchar (30)	No	Legal Entity Identifier (LEI)	No	N/A		No Change

FRY14Q	CPC	CPC_EE_RNK	CPC_EE_RNK_Data_Collect	2	20160630	99991231	CACBR620	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			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	99991231	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			No Change
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_CRED_QLTY	CPC_CRED_QLTY_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_QLTY	CPC_CRED_QLTY_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_QLTY	CPC_CRED_QLTY_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_QLTY	CPC_CRED_QLTY_Data_Collect	3	20150331	99991231	CACQM901	Counterparty ID	Text	Varchar (25)	Yes	Unique identifier assigned to the counterparty	No	N/A			No Change
FRY14Q	CPC	CPC_CRED_QLTY	CPC_CRED_QLTY_Data_Collect	3	20150331	99991231	CACQM906	Internal rating	Text	Varchar (5)	Yes	Internal Rating	No	N/A			No Change
FRY14Q	CPC	CPC_CRED_QLTY	CPC_CRED_QLTY_Data_Collect	3	20150331	99991231	CACQM907	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_QLTY	CPC_CRED_QLTY_Data_Collect	3	20150331	99991231	CACQR501	Time period (years)	Numeric	Numeric (6,3)	Yes	The date for which the CDS for other input applies.	No	N/A			No Change
FRY14Q	CPC	CPC_CRED_QLTY	CPC_CRED_QLTY_Data_Collect	3	20150331	99991231	CACQM902	Netting set ID (Optional)	Text	Varchar (100)	Yes	A unique identifier (for example, alphanumeric) assigned to the netting agreement being reported.	No	N/A			No Change
FRY14Q	CPC	CPC_CRED_QLTY	CPC_CRED_QLTY_Data_Collect	3	20150331	99991231	CACQM903	Sub-netting set ID (Optional)	Text	Varchar (200)	Yes	Sub-netting set ID (optional)	No	N/A			No Change
FRY14Q	CPC	CPC_CRED_QLTY	CPC_CRED_QLTY_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_QLTY	CPC_CRED_QLTY_Data_Collect	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_CRED_QLTY	CPC_CRED_QLTY_Data_Collect	3	20150331	99991231	CACQM899	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_QLTY	CPC_CRED_QLTY_Data_Collect	3	20150331	99991231	CACQM900	Counterparty name	Text	Varchar (200)	No	Counterparty name	No	N/A			No Change
FRY14Q	CPC	CPC_CRED_QLTY	CPC_CRED_QLTY_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
FRY14Q	CPC	CPC_CRED_QLTY	CPC_CRED_QLTY_Data_Collect	3	20150331	99991231	CACQM905	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_CRED_QLTY	CPC_CRED_QLTY_Data_Collect	3	20150331	99991231	CACQR502	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
FRY14Q	CPC	CPC_CRED_QLTY	CPC_CRED_QLTY_Data_Collect	3	20150331	99991231	CACQR503	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
FRY14Q	CPC	CPC_CRED_QLTY	CPC_CRED_QLTY_Data_Collect	3	20150331	99991231	CACQR504	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 single	No	N/A			No Change
FRY14Q	CPC	CPC_CRED_QLTY	CPC_CRED_QLTY_Data_Collect	3	20150331	99991231	CACQR505	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
FRY14Q	CPC	CPC_CRED_QLTY	CPC_CRED_QLTY_Data_Collect	3	20150331	99991231	CACQR506	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			No Change
FRY14Q	CPC	CPC_CRED_QLTY	CPC_CRED_QLTY_Data_Collect	3	20150331	99991231	CACQR507	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
FRY14Q	CPC	CPC_CRED_QLTY	CPC_CRED_QLTY_Data_Collect	3	20150331	99991231	CACQR508	Mapping approach	Text	Varchar (20)	No	The type of proxy mapping approach used: "Single name own" or "Proxy"	No	N/A			No Change
FRY14Q	CPC	CPC_CRED_QLTY	CPC_CRED_QLTY_Data_Collect	3	20150331	99991231	CACQR509	Proxy mapping approach	Text	Varchar (35)	No	If single name mapping 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
FRY14Q	CPC	CPC_CRED_QLTY	CPC_CRED_QLTY_Data_Collect	3	20150331	99991231	CACQR510	Proxy name	Text	Varchar (75)	No	Identify the specific proxy used.	No	N/A			No Change
FRY14Q	CPC	CPC_CRED_QLTY	CPC_CRED_QLTY_Data_Collect	3	20150331	99991231	CACQR511	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
FRY14Q	CPC	CPC_CRED_QLTY	CPC_CRED_QLTY_Data_Collect	3	20150331	99991231	CACQR512	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
FRY14Q	CPC	CPC_CRED_QLTY	CPC_CRED_QLTY_Data_Collect	3	20150331	99991231	CACQR513	Report date	Date	Date	No	The date of the market data.	No	N/A			No Change
FRY14Q	CPC	CPC_CRED_QLTY	CPC_CRED_QLTY_Data_Collect	3	20150331	99991231	CACQR514	Source (Bloomberg, Markit, KMV, etc.)	Text	Varchar (25)	No	The source of the market data (e.g., Bloomberg, Markit).	No	N/A			No Change
FRY14Q	CPC	CPC_CRED_QLTY	CPC_CRED_QLTY_Data_Collect	3	20150331	99991231	CACQR515	Comments	Text	Varchar (1000)	No	Comments	No	N/A			No Change
FRY14Q	CPC	CPC_CRED_QLTY	CPC_CRED_QLTY_Data_Collect	3	20160630	99991231	CACQ2224	Legal Entity Identifier (LEI)	Text	Varchar (30)	No	Legal Entity Identifier (LEI)	No	N/A			No Change
FRY14Q	CPC	CPC_CRED_QLTY	CPC_CRED_QLTY_Data_Collect	3	20160630	99991231	CACQR620	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			No Change
FRY14Q	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
FRY14Q	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
FRY14Q	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
FRY14Q	CPC	CPC_SENS_AGG	CPC_SENS_AGG_Data_Collect	4.a	20150331	99991231	CACUR526	Risk Factor Category	Text	Varchar (50)	Yes	Risk Factor Category	No	N/A			No Change
FRY14Q	CPC	CPC_SENS_AGG	CPC_SENS_AGG_Data_Collect	4.a	20150331	99991231	CACUW889	Risk Factor Description	Text	Varchar (50)	Yes	Risk Factor Description	No	N/A			No Change
FRY14Q	CPC	CPC_SENS_AGG	CPC_SENS_AGG_Data_Collect	4.a	20150331	99991231	CACUR527	Risk Slide	Text	Varchar (10)	Yes	Risk Slide	No	N/A			No Change
FRY14Q	CPC	CPC_SENS_AGG	CPC_SENS_AGG_Data_Collect	4.a	20150331	99991231	CACVH346	Submission Type	Text	Varchar (30)	Yes	Indicate 'CCAR/Stressed' or 'Regular/Unstressed'	No	N/A			No Change
FRY14Q	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
FRY14Q	CPC	CPC_SENS_AGG	CPC_SENS_AGG_Data_Collect	4.a	20150331	99991231	CACUR528	Risk Sensitivity	Numeric	Numeric (12,6)	No	Risk Sensitivity	No	N/A			No Change
FRY14Q	CPC	CPC_SENS_RANK	CPC_SENS_RANK_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
FRY14Q	CPC	CPC_SENS_RANK	CPC_SENS_RANK_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
FRY14Q	CPC	CPC_SENS_RANK	CPC_SENS_RANK_Data_Collect	4.b	20150331	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar (1)	Yes	TransType (Insert "I", Update "U", Delete "D")	No	N/A			No Change
FRY14Q	CPC	CPC_SENS_RANK	CPC_SENS_RANK_Data_Collect	4.b	20150331	99991231	CACUR526	Risk Factor Category	Text	Varchar (50)	Yes	Risk Factor Category	No	N/A			No Change
FRY14Q	CPC	CPC_SENS_RANK	CPC_SENS_RANK_Data_Collect	4.b	20150331	99991231	CACUW889	Risk Factor Description	Text	Varchar (50)	Yes	Risk Factor Description	No	N/A			No Change
FRY14Q	CPC	CPC_SENS_RANK	CPC_SENS_RANK_Data_Collect	4.b	20150331	99991231	CACUR527	Risk Slide	Text	Varchar (10)	Yes	Risk Slide	No	N/A			No Change
FRY14Q	CPC	CPC_SENS_RANK	CPC_SENS_RANK_Data_Collect	4.b	20150331	99991231	CACUM901	Counterparty ID	Text	Varchar (35)	Yes	Unique identifier assigned to the counterparty	No	N/A			No Change
FRY14Q	CPC	CPC_SENS_RANK	CPC_SENS_RANK_Data_Collect	4.b	20150331	99991231	CACVH346	Submission Type	Text	Varchar (30)	Yes	Indicate 'CCAR/Stressed' or 'Regular/Unstressed'	No	N/A			No Change
FRY14Q	CPC	CPC_SENS_RANK	CPC_SENS_RANK_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
FRY14Q	CPC	CPC_SENS_RANK	CPC_SENS_RANK_Data_Collect	4.b	20150331	99991231	CACUM899	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_SENS_RANK	CPC_SENS_RANK_Data_Collect	4.b	20150331	99991231	CACUM900	Counterparty name	Text	Varchar (200)	No	Counterparty name	No	N/A			No Change
FRY14Q	CPC	CPC_SENS_RANK	CPC_SENS_RANK_Data_Collect	4.b	20150331	99991231	CACUR528	Risk Sensitivity	Numeric	Numeric (12,6)	No	Risk Sensitivity	No	N/A			No Change
FRY14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	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_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	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_SFT_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	20150331	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar (1)	Yes	TransType (Insert "I", Update "U", Delete "D")	No	N/A			No Change
FRY14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	20150331	99991231	CACVM926	Subschedule ID	Text	Varchar (5)	Yes	Sub Schedule: 'L51', 'L51a'	No	N/A			No Change
FRY14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	20150331	99991231	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			No Change
FRY14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	20150331	99991231	CACNM902	Netting Agreement ID	Text	Varchar (75)	Yes	A unique identifier (for example, alphanumeric) assigned to the netting agreement being reported.	No	N/A			No Change
FRY14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	20150331	99991231	CACNR621	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			No Change
FRY14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	20150331	99991231	CACVH346	Submission Type	Text	Varchar (30)	Yes	Indicate 'CCAR/Stressed' or 'Regular/Unstressed'	No	N/A			No Change
FRY14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	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_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	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_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	20150331	99991231	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			No Change
FRY14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	20150331	99991231	CACNR017	CP 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_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	20150331	20160331	CACNM904	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_SFT_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	20150331	99991231	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			No Change
FRY14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	20150331	99991231	CACNM906	Internal rating	Text	Varchar (5)	No	Internal Rating	No	N/A			No Change
FRY14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	20150331	99991231	CACNM907	External rating	Text	Varchar (5)	No	External rating from a Nationally Recognized Statistical Rating Organization (NRSRO).	No	N/A			No Change
FRY14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	20150331	99991231	CACNR529	Agreement Type	Text	Varchar (30)	No	Agreement Type: Repo, Sec Lending, or Cross-product (combined).	No	N/A			No Change
FRY14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	20150331	99991231	CACNR530	Agreement Role	Text	Varchar (10)	No	Agreement Role: Principal or Agent.	No	N/A			No Change
FRY14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	20150331	99991231	CACNR531	Agreement Detail	Text	Varchar (200)	No	Agreement Detail	No	N/A			No Change
FRY14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	20150331	99991231	CACNR532	Netting Level	Text	Varchar (30)	No	Netting Level: Legal Entity as Principal, Legal Entity as Agent, or Client.	No	N/A			No Change
FRY14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	20150331	99991231	CACNR533	Netting Set Detail	Text	Varchar (15)	No	Netting Set Detail: Liquid or Less Liquid.	No	N/A			No Change
FRY14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	20150331	99991231	CACNR534	Legal Enforceability	Text	Varchar (3)	No	Whether the netting agreement is legally enforceable in the jurisdiction of the counterparty legal	No	N/A			No Change
FRY14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	20150331	99991231	CACNR535	WWR position	Text	Varchar (8)	No	Wrong-way risk position: Specific, General, or None.	No	N/A			No Change
FRY14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	20150331	99991231	CACNR536	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			No Change
FRY14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	20150331	99991231	CACNR537	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			No Change
FRY14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	20150331	99991231	CACNR538	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_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	20150331	99991231	CACNR539	Stressed Net CE FR scenario (Adverse)	Numeric	Numeric (12,6)	No	Stressed Net CE FR scenario (Adverse)	No	N/A			No Change
FRY14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	20150331	99991231	CACNR540	Stressed MtM Posted FR scenario (Severely Adverse)	Numeric	Numeric (12,6)	No	The gross cumulative MtM values using full revaluation under each supervisory global market shock	No	N/A			No Change
FRY14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	20150331	99991231	CACNR541	Stressed MtM Posted FR scenario (Adverse)	Numeric	Numeric (12,6)	No	The gross cumulative MtM 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			No Change
FRY14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	20150331	99991231	CACNR542	Stressed MtM Received FR scenario (Severely Adverse)	Numeric	Numeric (12,6)	No	The gross cumulative MtM values using full revaluation under each supervisory global market shock	No	N/A			No Change
FRY14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	20150331	99991231	CACNR543	Stressed MtM Received FR scenario (Adverse)	Numeric	Numeric (12,6)	No	The gross cumulative MtM 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			No Change
FRY14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	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-	No	N/A			No Change
FRY14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	20150331	99991231	CACNR544	MtM Posted	Numeric	Numeric (12,6)	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_SFT_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	20150331	99991231	CACNR545	MtM Received	Numeric	Numeric (12,6)	No	The gross cumulative mark-to-market (MtM) value of the cash and assets received from the legal	No	N/A			No Change

FRY14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	20150331	99991231	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		No Change
FRY14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	20150331	99991231	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		No Change
FRY14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	20150331	99991231	CACN9224	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		No Change
FRY14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	20150331	99991231	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		No Change
FRY14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	20150331	99991231	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		No Change
FRY14Q	CPC	CPC_SFT_CP	CPC_SFT_CP_Data_Collect	5.1, 5.1.a, 5.1.b	20160630	99991231	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		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	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, 5.2.a, 5.2.b	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_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	TRANSTYPE	TRANSTYPE	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, 5.2.a, 5.2.b	20150331	99991231	CACVM926	Subschedule_ID	Text	Varchar (5)	Yes	Sub Schedule: 'L52', 'L52a'	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	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		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNR621	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		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNM902	Netting Agreement ID	Text	Varchar (75)	Yes	A unique identifier (for example, alphanumeric) assigned to the netting agreement being reported.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	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, 5.2.a, 5.2.b	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, 5.2.a, 5.2.b	20150331	99991231	CACNM899	Rank	Text	Varchar (5)	No	The rank of the consolidated/parent counterparty. For CCPs, specify rank as "CCP"; for G-7 sovereigns,	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	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 top 25 counterparties.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACN9017	CP 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, 5.2.a, 5.2.b	20150331	99991231	CACNFC53	Unstressed MtM (Posted) - Central Debt MtM (Posted) - USD	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.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFC54	Unstressed MtM (Posted) - Central Debt MtM (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, 5.2.a, 5.2.b	20150331	99991231	CACNFC55	Unstressed MtM (Posted) - Central Debt MtM (Posted) - UK/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.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFC56	Unstressed MtM (Posted) - Central Debt MtM (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, 5.2.a, 5.2.b	20150331	99991231	CACNFC57	Unstressed MtM (Posted) - Central Debt MtM (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.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFC58	Unstressed MtM (Posted) - Central Debt MtM (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, 5.2.a, 5.2.b	20150331	99991231	CACNFC59	Unstressed MtM (Posted) - Equity MtM (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	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFC60	Unstressed MtM (Posted) - Equity MtM (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, 5.2.a, 5.2.b	20150331	99991231	CACNFC61	Unstressed MtM (Posted) - Equity MtM (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	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFC62	Unstressed MtM (Posted) - Equity MtM (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, 5.2.a, 5.2.b	20150331	99991231	CACNFC63	Unstressed MtM (Posted) - Equity MtM (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	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFC64	Unstressed MtM (Posted) - Corporate Bonds Advanced Economies MtM (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, 5.2.a, 5.2.b	20150331	99991231	CACNFC65	Unstressed MtM (Posted) - Corporate Bonds Advanced Economies MtM (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	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFC66	Unstressed MtM (Posted) - Corporate Bonds, Other Economies MtM (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, 5.2.a, 5.2.b	20150331	99991231	CACNFC67	Unstressed MtM (Posted) - Corporate Bonds, Other Economies MtM (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	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFC68	Unstressed MtM (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, 5.2.a, 5.2.b	20150331	99991231	CACNFC69	Unstressed MtM (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 assets held by	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFC70	Unstressed MtM (Posted) - US Agency MBS/CMBS MtM (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, 5.2.a, 5.2.b	20150331	99991231	CACNFC71	Unstressed MtM (Posted) - US Agency MBS/CMBS MtM (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, 5.2.a, 5.2.b	20150331	99991231	CACNFC72	Unstressed MtM (Posted) - Non-Agency RMBS/ABS/CMBS MtM (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, 5.2.a, 5.2.b	20150331	99991231	CACNFC73	Unstressed MtM (Posted) - Non-Agency RMBS/ABS/CMBS MtM (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, 5.2.a, 5.2.b	20150331	99991231	CACNFC74	Unstressed MtM (Posted) - Cash MtM (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, 5.2.a, 5.2.b	20150331	99991231	CACNFC75	Unstressed MtM (Posted) - Cash MtM (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, 5.2.a, 5.2.b	20150331	99991231	CACNFC76	Unstressed MtM (Posted) - Cash MtM (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, 5.2.a, 5.2.b	20150331	99991231	CACNFC77	Unstressed MtM (Posted) - Cash MtM (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, 5.2.a, 5.2.b	20150331	99991231	CACNFC78	Unstressed MtM (Posted) - Cash MtM (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, 5.2.a, 5.2.b	20150331	99991231	CACNFC79	Unstressed MtM (Posted) - Other MtM (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, 5.2.a, 5.2.b	20150331	99991231	CACNFC80	Unstressed MtM (Posted) - Other MtM (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, 5.2.a, 5.2.b	20150331	99991231	CACNFC81	Unstressed MtM (Posted) - Other MtM (Posted) - Municipals	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, 5.2.a, 5.2.b	20150331	99991231	CACNFC82	Unstressed MtM (Posted) - Other MtM (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-catagory.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFC83	Unstressed MtM (Received) - Central Debt MtM (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 securities.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFC84	Unstressed MtM (Received) - Central Debt MtM (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, 5.2.a, 5.2.b	20150331	99991231	CACNFC85	Unstressed MtM (Received) - Central Debt MtM (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 securities.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFC86	Unstressed MtM (Received) - Central Debt MtM (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, 5.2.a, 5.2.b	20150331	99991231	CACNFC87	Unstressed MtM (Received) - Central Debt MtM (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 securities.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFC88	Unstressed MtM (Received) - Central Debt MtM (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, 5.2.a, 5.2.b	20150331	99991231	CACNFC89	Unstressed MtM (Received) - Equity MtM (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 grouped	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFC90	Unstressed MtM (Received) - Equity MtM (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, 5.2.a, 5.2.b	20150331	99991231	CACNFC91	Unstressed MtM (Received) - Equity MtM (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 grouped	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFC92	Unstressed MtM (Received) - Equity MtM (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, 5.2.a, 5.2.b	20150331	99991231	CACNFC93	Unstressed MtM (Received) - Equity MtM (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 grouped	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFC94	Unstressed MtM (Received) - Corporate Bonds Advanced Economies MtM (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, 5.2.a, 5.2.b	20150331	99991231	CACNFC95	Unstressed MtM (Received) - Corporate Bonds Advanced Economies MtM (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 includes	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFC96	Unstressed MtM (Received) - Corporate Bonds, Other Economies MtM (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, 5.2.a, 5.2.b	20150331	99991231	CACNFC97	Unstressed MtM (Received) - Corporate Bonds, Other Economies MtM (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 includes	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFC98	Unstressed MtM (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, 5.2.a, 5.2.b	20150331	99991231	CACNFC99	Unstressed MtM (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 assets	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFD00	Unstressed MtM (Received) - US Agency MBS/CMBS MtM (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, 5.2.a, 5.2.b	20150331	99991231	CACNFD01	Unstressed MtM (Received) - US Agency MBS/CMBS MtM (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, 5.2.a, 5.2.b	20150331	99991231	CACNFD02	Unstressed MtM (Received) - Non-Agency RMBS/ABS/CMBS MtM (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, 5.2.a, 5.2.b	20150331	99991231	CACNFD03	Unstressed MtM (Received) - Non-Agency RMBS/ABS/CMBS MtM (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, 5.2.a, 5.2.b	20150331	99991231	CACNFD04	Unstressed MtM (Received) - Cash MtM (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, 5.2.a, 5.2.b	20150331	99991231	CACNFD05	Unstressed MtM (Received) - Cash MtM (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, 5.2.a, 5.2.b	20150331	99991231	CACNFD06	Unstressed MtM (Received) - Cash MtM (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, 5.2.a, 5.2.b	20150331	99991231	CACNFD07	Unstressed MtM (Received) - Cash MtM (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, 5.2.a, 5.2.b	20150331	99991231	CACNFD08	Unstressed MtM (Received) - Cash MtM (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, 5.2.a, 5.2.b	20150331	99991231	CACNFD09	Unstressed MtM (Received) - Other MtM (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-Indexed	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFD10	Unstressed MtM (Received) - Other MtM (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, 5.2.a, 5.2.b	20150331	99991231	CACNFD11	Unstressed MtM (Received) - Other MtM (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-Indexed	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFD12	Unstressed MtM (Received) - Other MtM (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, 5.2.a, 5.2.b	20150331	99991231	CACNFD13	Stressed MtM (Posted) - Central Debt MtM (Posted) - USD	Numeric	Numeric (12,6)	No	Stressed - 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	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFD14	Stressed MtM (Posted) - Central Debt MtM (Posted) - Germany	Numeric	Numeric (12,6)	No	Stressed - 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, 5.2.a, 5.2.b	20150331	99991231	CACNFD15	Stressed MtM (Posted) - Central Debt MtM (Posted) - UK/France	Numeric	Numeric (12,6)	No	Stressed - 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	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFD16	Stressed MtM (Posted) - Central Debt MtM (Posted) - Other Eurozone	Numeric	Numeric (12,6)	No	Stressed - 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, 5.2.a, 5.2.b	20150331	99991231	CACNFD17	Stressed MtM (Posted) - Central Debt MtM (Posted) - Japan	Numeric	Numeric (12,6)	No	Stressed - 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	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFD18	Stressed MtM (Posted) - Central Debt MtM (Posted) - Other	Numeric	Numeric (12,6)	No	Stressed - 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, 5.2.a, 5.2.b	20150331	99991231	CACNFD19	Stressed MtM (Posted) - Equity MtM (Posted) - US	Numeric	Numeric (12,6)	No	Stressed - Posted:This category includes publicly traded and privately issued equity securities. The	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFD20	Stressed MtM (Posted) - Equity MtM (Posted) - CAD	Numeric	Numeric (12,6)	No	Stressed - 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, 5.2.a, 5.2.b	20150331	99991231	CACNFD21	Stressed MtM (Posted) - Equity MtM (Posted) - UK	Numeric	Numeric (12,6)	No	Stressed - Posted:This category includes publicly traded and privately issued equity securities. The	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFD22	Stressed MtM (Posted) - Equity MtM (Posted) - Eurozone	Numeric	Numeric (12,6)	No	Stressed - 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, 5.2.a, 5.2.b	20150331	99991231	CACNFD23	Stressed MtM (Posted) - Equity MtM (Posted) - Other Economies (specify)	Numeric	Numeric (12,6)	No	Stressed - 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	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFD24	Stressed MtM (Posted) - Corporate Bonds Advanced Economies MtM (Posted) - IG	Numeric	Numeric (12,6)	No	Stressed - 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, 5.2.a, 5.2.b	20150331	99991231	CACNFD25	Stressed MtM (Posted) - Corporate Bonds Advanced Economies MtM (Posted) - Sub-IG	Numeric	Numeric (12,6)	No	Stressed - 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	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFD26	Stressed MtM (Posted) - Corporate Bonds Other Economies MtM (Posted) - IG	Numeric	Numeric (12,6)	No	Stressed - 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	Updated report form line number.	No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFD27	Stressed MtM (Posted) - Corporate Bonds Other Economies MtM (Posted) - Sub-IG	Numeric	Numeric (12,6)	No	Stressed - 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	No	N/A	Updated report form line number.	No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFD28	Stressed MtM (Posted) - ETF (Posted) - Equity	Numeric	Numeric (12,6)	No	Stressed - 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, 5.2.a, 5.2.b	20150331	99991231	CACNFD29	Stressed MtM (Posted) - ETF (Posted) - Fixed Income	Numeric	Numeric (12,6)	No	Stressed - 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	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFD30	Stressed MtM (Posted) - US Agency MBS/CMBS MtM (Posted) - Pass-Throughs	Numeric	Numeric (12,6)	No	Stressed - 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, 5.2.a, 5.2.b	20150331	99991231	CACNFD31	Stressed MtM (Posted) - US Agency MBS/CMBS MtM (Posted) - Other (specify)	Numeric	Numeric (12,6)	No	Stressed - 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	No	N/A		No Change

FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFD32	Stressed MtM (Posted) - Non-Agency RMBS/ABS/CMBS MtM (Posted) - Investment Grade	Numeric	Numeric (12,6)	No	Stressed - 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, 5.2.a, 5.2.b	20150331	99991231	CACNFD33	Stressed MtM (Posted) - Non-Agency RMBS/ABS/CMBS MtM (Posted) - Non-Investment Grade	Numeric	Numeric (12,6)	No	Stressed - 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, 5.2.a, 5.2.b	20150331	99991231	CACNFD34	Stressed MtM (Posted) - Cash MtM (Posted) - USD	Numeric	Numeric (12,6)	No	Stressed - 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, 5.2.a, 5.2.b	20150331	99991231	CACNFD35	Stressed MtM (Posted) - Cash MtM (Posted) - EUR	Numeric	Numeric (12,6)	No	Stressed - Posted:This category includes cash in any currency and must be separated by currency into	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFD36	Stressed MtM (Posted) - Cash MtM (Posted) - GBP	Numeric	Numeric (12,6)	No	Stressed - 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, 5.2.a, 5.2.b	20150331	99991231	CACNFD37	Stressed MtM (Posted) - Cash MtM (Posted) - JPY	Numeric	Numeric (12,6)	No	Stressed - Posted:This category includes cash in any currency and must be separated by currency into	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFD38	Stressed MtM (Posted) - Cash MtM (Posted) - Other	Numeric	Numeric (12,6)	No	Stressed - 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, 5.2.a, 5.2.b	20150331	99991231	CACNFD39	Stressed MtM (Posted) - Other MtM (Posted) - Inflation-indexed securities	Numeric	Numeric (12,6)	No	Stressed - 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, 5.2.a, 5.2.b	20150331	99991231	CACNFD40	Stressed MtM (Posted) - Other MtM (Posted) - Commercial paper	Numeric	Numeric (12,6)	No	Stressed - 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, 5.2.a, 5.2.b	20150331	99991231	CACNFD41	Stressed MtM (Posted) - Other MtM (Posted) - Municipals	Numeric	Numeric (12,6)	No	Stressed - 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, 5.2.a, 5.2.b	20150331	99991231	CACNFD42	Stressed MtM (Posted) - Other MtM (Posted) - Other (specify)	Numeric	Numeric (12,6)	No	Stressed - 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, 5.2.a, 5.2.b	20150331	99991231	CACNFD43	Stressed MtM (Received) - Central Debt MtM (Received) - USD	Numeric	Numeric (12,6)	No	Stressed - 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.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFD44	Stressed MtM (Received) - Central Debt MtM (Received) - Germany	Numeric	Numeric (12,6)	No	Stressed - 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, 5.2.a, 5.2.b	20150331	99991231	CACNFD45	Stressed MtM (Received) - Central Debt MtM (Received) - UK/France	Numeric	Numeric (12,6)	No	Stressed - 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.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFD46	Stressed MtM (Received) - Central Debt MtM (Received) - Other Eurozone	Numeric	Numeric (12,6)	No	Stressed - 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, 5.2.a, 5.2.b	20150331	99991231	CACNFD47	Stressed MtM (Received) - Central Debt MtM (Received) - Japan	Numeric	Numeric (12,6)	No	Stressed - 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.	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFD48	Stressed MtM (Received) - Central Debt MtM (Received) - Other	Numeric	Numeric (12,6)	No	Stressed - 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, 5.2.a, 5.2.b	20150331	99991231	CACNFD49	Stressed MtM (Received) - Equity MtM (Received) - US	Numeric	Numeric (12,6)	No	Stressed - 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	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFD50	Stressed MtM (Received) - Equity MtM (Received) - CAD	Numeric	Numeric (12,6)	No	Stressed - 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, 5.2.a, 5.2.b	20150331	99991231	CACNFD51	Stressed MtM (Received) - Equity MtM (Received) - UK	Numeric	Numeric (12,6)	No	Stressed - 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	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFD52	Stressed MtM (Received) - Equity MtM (Received) - Eurozone	Numeric	Numeric (12,6)	No	Stressed - 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, 5.2.a, 5.2.b	20150331	99991231	CACNFD53	Stressed MtM (Received) - Equity MtM (Received) - Other Economies (specify)	Numeric	Numeric (12,6)	No	Stressed - 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	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFD54	Stressed MtM (Received) - Corporate Bonds Advanced Economies MtM (Received) - IG	Numeric	Numeric (12,6)	No	Stressed - 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, 5.2.a, 5.2.b	20150331	99991231	CACNFD55	Stressed MtM (Received) - Corporate Bonds Advanced Economies MtM (Received) - Sub-IG	Numeric	Numeric (12,6)	No	Stressed - 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	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFD56	Stressed MtM (Received) - Corporate Bonds, Other Economies MtM (Received) - IG	Numeric	Numeric (12,6)	No	Stressed - 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, 5.2.a, 5.2.b	20150331	99991231	CACNFD57	Stressed MtM (Received) - Corporate Bonds, Other Economies MtM (Received) - Sub-IG	Numeric	Numeric (12,6)	No	Stressed - 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	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFD58	Stressed MtM (Received) - ETF (Received) - Equity	Numeric	Numeric (12,6)	No	Stressed - 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, 5.2.a, 5.2.b	20150331	99991231	CACNFD59	Stressed MtM (Received) - ETF (Received) - Fixed Income	Numeric	Numeric (12,6)	No	Stressed - 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	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFD60	Stressed MtM (Received) - US Agency MBS/CMBS MtM (Received) - Pass-Throughs	Numeric	Numeric (12,6)	No	Stressed - 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, 5.2.a, 5.2.b	20150331	99991231	CACNFD61	Stressed MtM (Received) - US Agency MBS/CMBS MtM (Received) - Other (specify)	Numeric	Numeric (12,6)	No	Stressed - 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, 5.2.a, 5.2.b	20150331	99991231	CACNFD62	Stressed MtM (Received) - Non-Agency RMBS/ABS/CMBS MtM (Received) - Investment Grade	Numeric	Numeric (12,6)	No	Stressed - 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, 5.2.a, 5.2.b	20150331	99991231	CACNFD63	Stressed MtM (Received) - Non-Agency RMBS/ABS/CMBS MtM (Received) - Non-Investment Grade	Numeric	Numeric (12,6)	No	Stressed - 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, 5.2.a, 5.2.b	20150331	99991231	CACNFD64	Stressed MtM (Received) - Cash MtM (Received) - USD	Numeric	Numeric (12,6)	No	Stressed - 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, 5.2.a, 5.2.b	20150331	99991231	CACNFD65	Stressed MtM (Received) - Cash MtM (Received) - EUR	Numeric	Numeric (12,6)	No	Stressed - 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, 5.2.a, 5.2.b	20150331	99991231	CACNFD66	Stressed MtM (Received) - Cash MtM (Received) - GBP	Numeric	Numeric (12,6)	No	Stressed - 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, 5.2.a, 5.2.b	20150331	99991231	CACNFD67	Stressed MtM (Received) - Cash MtM (Received) - JPY	Numeric	Numeric (12,6)	No	Stressed - 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, 5.2.a, 5.2.b	20150331	99991231	CACNFD68	Stressed MtM (Received) - Cash MtM (Received) - Other	Numeric	Numeric (12,6)	No	Stressed - 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, 5.2.a, 5.2.b	20150331	99991231	CACNFD69	Stressed MtM (Received) - Other MtM (Received) - Inflation-indexed securities	Numeric	Numeric (12,6)	No	Stressed - 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	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFD70	Stressed MtM (Received) - Other MtM (Received) - Commercial paper	Numeric	Numeric (12,6)	No	Stressed - 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, 5.2.a, 5.2.b	20150331	99991231	CACNFD71	Stressed MtM (Received) - Other MtM (Received) - Municipals	Numeric	Numeric (12,6)	No	Stressed - 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	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_MTM	CPC_SFT_MTM_Data_Collect	5.2, 5.2.a, 5.2.b	20150331	99991231	CACNFD72	Stressed MtM (Received) - Other MtM (Received) - Other (specify)	Numeric	Numeric (12,6)	No	Stressed - 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_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	DateTime	DateTime	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	CACNM9D6	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	CACNM9D7	External ratinz	Text	Varchar (5)	Yes	External ratine from a Nationally Recognized Statistical Ratine Organization (NRSRO).	No	N/A		No Chanee
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACVH346	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	Updated Report Form Line Item and Item Description to clarify the date to be provided	No Change
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNM9I2	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	CACNFD73	Stressed Net CE BR 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	99991231	CACNFD74	Stressed Net CE FR Scenario (Adverse)	Numeric	Numeric (12,6)	No	Stressed Net CE FR Scenario (Adverse)	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNFD75	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	CACNFD76	Indemnified Securities Lent (Notional Balance)	Numeric	Numeric (12,6)	No		No	N/A		No Change
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNFD77	Indemnified Cash Collateral Reinvestment (Notional Balance)	Numeric	Numeric (12,6)	No		No	N/A		No Change
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNFD78	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 U.S. government-sponsored enterprises (GSEs)(as defined in the FR Y-9C. - Posted	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNFD79	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 U.S. government-sponsored enterprises (GSEs)(as defined in the FR Y-9C. - Received	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNFD80	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	CACNFD81	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	CACNFD82	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	CACNFD83	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	CACNFD84	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	CACNFD85	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	CACNFD86	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	CACNFD87	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	CACNFD88	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	CACNFD89	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	CACNFD90	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	CACNFD91	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	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNFD92	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
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNFD93	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

FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNFD94	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
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNFD95	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
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNFD96	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
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNFD97	Securities Lending and Borrowing - Gross Value of Instruments on Reporting Date - Agency MBS - Received	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. - Received	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNFD98	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
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNFD99	Securities Lending and Borrowing - Gross Value of Instruments on Reporting Date - Equities - Received	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. - Received	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNFE00	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 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	CACNFE01	Securities Lending and Borrowing - Gross Value of Instruments on Reporting Date - Corporate Bonds - Received	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 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	CACNFE02	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. 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	CACNFE03	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. 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	CACNFE04	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
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNFE05	Securities Lending and Borrowing - Gross Value of Instruments on Reporting Date - Sovereigns - Received	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. - Received	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNFE06	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
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNFE07	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,	No	N/A		No Change
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNFE08	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
FRY14Q	CPC	CPC_SFT_AGG	CPC_SFT_AGG_Data_Collect	5.3	20150331	99991231	CACNFE09	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
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	ID_BSSD	ID_BSSD	Numeric	Numeric (7,0)	Yes	Unique ID of the Reporting Institution	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	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_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar (1)	Yes	TransType (Insert "I", Update "U", Delete "D")	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	CACVM926	Subschedule_ID	Text	Varchar (5)	Yes	Sub Schedule: 'L61' 'L61a'	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	CACSN619	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		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	CACSM902	Netting Set ID	Text	Varchar (100)	Yes	A unique identifier (for example, alphanumeric) assigned to the netting agreement being reported.	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	CACSN621	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		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	CACVH346	Submission Type	Text	Varchar (30)	Yes	Indicate 'CCAR/Stressed' or 'Regular/Unstressed'	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	FileDate	Data as of date	Date	Date	No	Data as-of date (YYYY-MM-DD)	No	N/A	Updated Report Form Line Item and Item Description to clarify the date to be provided	No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	CACSM899	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_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	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		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	CACS9017	CP 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_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	20160331	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
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	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	Updated item description.	No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	CACSM906	Rating	Text	Varchar (5)	No	Rating	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	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	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	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		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	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_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	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		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	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		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	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		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	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	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	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		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	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		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	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		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	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 separated).	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	CACSR561	Netting Agreement Details - WWR position	Text	Varchar (8)	No	WWR position: Specific, General, or None.	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	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		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	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		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	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		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	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		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	CACSR566	Exposure MtM Values - Unstressed MtM Exposure	Numeric	Numeric (12,6)	No	The mark-to-market value under the agreement, not including collateral.	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	CACSR567	Exposure MtM Values - Stressed Exposure MtM 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		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	CACSR568	Exposure MtM Values - Stressed Exposure MtM 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		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	CACSR569	Collateral MtM Values - Cash Collateral (non CCPs) or Variation Margin (CCPs) MtM Total Unstressed MtM 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		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	CACSR570	Collateral MtM Values - Cash Collateral (non CCPs) or Variation Margin (CCPs) MtM 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		No Change

FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	CACSR571	Collateral MtM Values - Cash Collateral (non CCPs) or Variation Margin (CCPs) MtM 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		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	CACSR572	Collateral MtM Values - Cash Collateral (non CCPs) or Variation Margin (CCPs) MtM 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		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	CACSR573	Collateral MtM Values - Cash Collateral (non CCPs) or Variation Margin (CCPs) MtM 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		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	CACSR574	Collateral MtM Values - Cash Collateral (non CCPs) or Variation Margin (CCPs) MtM 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		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	CACSR575	Collateral MtM Values - Total Unstressed MtM 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		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	CACSR576	Collateral MtM Values - Stressed Cash Collateral MtM 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 MtM Cash Collateral (non-CCPs) as revalued under the supervisory global market shock scenarios.	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	CACSR577	Collateral MtM Values - Stressed Cash Collateral MtM 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 MtM Cash Collateral (non-CCPs) as revalued under the supervisory global market shock scenarios.	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	CACSR578	Collateral MtM Values - Stressed Total Collateral MtM 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 MtM 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		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	CACSR579	Collateral MtM Values - Stressed Total Collateral MtM 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 MtM 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		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	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		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	CACSR581	Credit Quality and CDS Hedges - 5Y CDS Spread (bp)	Numeric	Numeric (16,6)	No	The quoted five-year CDS spread of the reference entity.	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	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		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	CACS9224	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		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	CACSR583	Credit Quality and CDS Hedges - WWR hedge?	Text	Varchar (3)	No	WWR hedge	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	CACSR584	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		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	CACSR585	Credit Quality and CDS Hedges - CDS Hedge CR01	Numeric	Numeric (12,6)	No	The CR01 of the CDS hedge, for the specific CDS positions.	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	CACSR586	Credit Quality and CDS Hedges - 5Y 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		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	CACSR587	Credit Quality and CDS Hedges - 5Y 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		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	CACSR588	Credit Quality and CDS Hedges - CDS Hedge Stressed CR01 FR scenario (Severely Adverse)	Numeric	Numeric (16,6)	No	CR01 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		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	CACSR589	Credit Quality and CDS Hedges - CDS Hedge Stressed CR01 FR scenario (Adverse)	Numeric	Numeric (16,6)	No	CR01 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		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	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		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20150331	99991231	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		No Change
FRY14Q	CPC	CPC_DRV_AGG	CPC_DRV_AGG_Data_Collect	6.1, 6.1.a, 6.1.b	20160630	99991231	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		No Change
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	6.2, 6.2.a, 6.2.b	20150331	99991231	ID_BSSD	ID_BSSD	Numeric	Numeric (7,0)	Yes	Unique ID of the Reporting Institution	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	6.2, 6.2.a, 6.2.b	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_DRV_MTM	CPC_DRV_MTM_Data_Collect	6.2, 6.2.a, 6.2.b	20150331	99991231	TRANSTYPE	TRANSTYPE	Text	Varchar (1)	Yes	TransType (Insert "I", Update "U", Delete "D")	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	6.2, 6.2.a, 6.2.b	20150331	99991231	CACVM926	Subschedule ID	Text	Varchar (5)	Yes	Sub Schedule: 'L62','L62a'	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	6.2, 6.2.a, 6.2.b	20150331	99991231	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		No Change
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	6.2, 6.2.a, 6.2.b	20150331	99991231	CACSM902	Netting Set ID	Text	Varchar (100)	Yes	A unique identifier (for example, alphanumeric) assigned to the netting agreement being reported.	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	6.2, 6.2.a, 6.2.b	20150331	99991231	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		No Change
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	6.2, 6.2.a, 6.2.b	20150331	99991231	CACVH346	Submission Type	Text	Varchar (30)	Yes	Indicate 'CCAR/Stressed' or 'Regular/Unstressed'	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	6.2, 6.2.a, 6.2.b	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_DRV_MTM	CPC_DRV_MTM_Data_Collect	6.2, 6.2.a, 6.2.b	20150331	99991231	CACSM899	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_MTM	CPC_DRV_MTM_Data_Collect	6.2, 6.2.a, 6.2.b	20150331	99991231	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 top 25 counterparties.	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	6.2, 6.2.a, 6.2.b	20150331	99991231	CACS9017	CP 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_MTM	CPC_DRV_MTM_Data_Collect	6.2, 6.2.a, 6.2.b	20150331	99991231	CACSR592	Unstressed Exposure MtM by Asset category - Vanilla Interest Rate Derivatives, MtM	Numeric	Numeric (12,6)	No	Unstressed Exposure MtM by Asset category - Vanilla Interest Rate Derivatives, MtM	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	6.2, 6.2.a, 6.2.b	20150331	99991231	CACSR593	Unstressed Exposure MtM by Asset category - Vanilla FX Derivatives, MtM	Numeric	Numeric (12,6)	No	Unstressed Exposure MtM by Asset category - Vanilla FX Derivatives, MtM	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	6.2, 6.2.a, 6.2.b	20150331	99991231	CACSR594	Unstressed Exposure MtM by Asset category - Vanilla Commodity (Cash) Derivatives MtM	Numeric	Numeric (12,6)	No	Unstressed Exposure MtM by Asset category - Vanilla Commodity (Cash) Derivatives MtM	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	6.2, 6.2.a, 6.2.b	20150331	99991231	CACSR595	Unstressed Exposure MtM by Asset category - Vanilla Credit Derivatives, MtM	Numeric	Numeric (12,6)	No	Unstressed Exposure MtM by Asset category - Vanilla Credit Derivatives, MtM	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	6.2, 6.2.a, 6.2.b	20150331	99991231	CACSR596	Unstressed Exposure MtM by Asset category - Vanilla Equity Derivatives, MtM	Numeric	Numeric (12,6)	No	Unstressed Exposure MtM by Asset category - Vanilla Equity Derivatives, MtM	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	6.2, 6.2.a, 6.2.b	20150331	99991231	CACSR597	Unstressed Exposure MtM by Asset category - Structured Interest Rate Derivatives, MtM	Numeric	Numeric (12,6)	No	Unstressed Exposure MtM by Asset category - Structured Interest Rate Derivatives, MtM	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	6.2, 6.2.a, 6.2.b	20150331	99991231	CACSR598	Unstressed Exposure MtM by Asset category - Flow Exotic and Structured FX Derivatives, MtM	Numeric	Numeric (12,6)	No	Unstressed Exposure MtM by Asset category - Flow Exotic and Structured FX Derivatives, MtM	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	6.2, 6.2.a, 6.2.b	20150331	99991231	CACSR599	Unstressed Exposure MtM by Asset category - Other Cash + Physical Commodity Derivatives MtM	Numeric	Numeric (12,6)	No	Unstressed Exposure MtM by Asset category - Other Cash + Physical Commodity Derivatives MtM	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	6.2, 6.2.a, 6.2.b	20150331	99991231	CACSR600	Unstressed Exposure MtM by Asset category - Other (single name) Credit Derivatives, MtM	Numeric	Numeric (12,6)	No	Unstressed Exposure MtM by Asset category - Other (single name) Credit Derivatives, MtM	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	6.2, 6.2.a, 6.2.b	20150331	99991231	CACSR601	Unstressed Exposure MtM by Asset category - Structured (Multi-name) Credit Derivatives, MtM	Numeric	Numeric (12,6)	No	Unstressed Exposure MtM by Asset category - Structured (Multi-name) Credit Derivatives, MtM	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	6.2, 6.2.a, 6.2.b	20150331	99991231	CACSR602	Unstressed Exposure MtM by Asset category - Exotic Equity Derivatives, MtM	Numeric	Numeric (12,6)	No	Unstressed Exposure MtM by Asset category - Exotic Equity Derivatives, MtM	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	6.2, 6.2.a, 6.2.b	20150331	99991231	CACSR603	Unstressed Exposure MtM by Asset category - Hybrids MtM	Numeric	Numeric (12,6)	No	Unstressed Exposure MtM by Asset category - Hybrids MtM	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	6.2, 6.2.a, 6.2.b	20150331	99991231	CACSR604	Unstressed Exposure MtM by Asset category - Structured Products (MBS, ABS)	Numeric	Numeric (12,6)	No	Unstressed Exposure MtM by Asset category - Structured Products (MBS, ABS)	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	6.2, 6.2.a, 6.2.b	20150331	99991231	CACSR605	Unstressed Exposure MtM by Asset category - Other MtM (provide details, breakdown)	Numeric	Numeric (12,6)	No	Unstressed 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	6.2, 6.2.a, 6.2.b	20150331	99991231	CACSR606	Stressed Exposure MtM by Asset category - Vanilla Interest Rate Derivatives, MtM	Numeric	Numeric (12,6)	No	Stressed Exposure MtM by Asset category - Vanilla Interest Rate Derivatives, MtM	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	6.2, 6.2.a, 6.2.b	20150331	99991231	CACSR607	Stressed Exposure MtM by Asset category - Vanilla FX Derivatives, MtM	Numeric	Numeric (12,6)	No	Stressed Exposure MtM by Asset category - Vanilla FX Derivatives, MtM	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	6.2, 6.2.a, 6.2.b	20150331	99991231	CACSR608	Stressed Exposure MtM by Asset category - Vanilla Commodity (Cash) Derivatives MtM	Numeric	Numeric (12,6)	No	Stressed Exposure MtM by Asset category - Vanilla Commodity (Cash) Derivatives MtM	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	6.2, 6.2.a, 6.2.b	20150331	99991231	CACSR609	Stressed Exposure MtM by Asset category - Vanilla Credit Derivatives, MtM	Numeric	Numeric (12,6)	No	Stressed Exposure MtM by Asset category - Vanilla Credit Derivatives, MtM	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	6.2, 6.2.a, 6.2.b	20150331	99991231	CACSR610	Stressed Exposure MtM by Asset category - Vanilla Equity Derivatives, MtM	Numeric	Numeric (12,6)	No	Stressed Exposure MtM by Asset category - Vanilla Equity Derivatives, MtM	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	6.2, 6.2.a, 6.2.b	20150331	99991231	CACSR611	Stressed Exposure MtM by Asset category - Structured Interest Rate Derivatives, MtM	Numeric	Numeric (12,6)	No	Stressed Exposure MtM by Asset category - Structured Interest Rate Derivatives, MtM	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	6.2, 6.2.a, 6.2.b	20150331	99991231	CACSR612	Stressed Exposure MtM by Asset category - Flow Exotic and Structured FX Derivatives, MtM	Numeric	Numeric (12,6)	No	Stressed Exposure MtM by Asset category - Flow Exotic and Structured FX Derivatives, MtM	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	6.2, 6.2.a, 6.2.b	20150331	99991231	CACSR613	Stressed Exposure MtM by Asset category - Other Cash + Physical Commodity Derivatives MtM	Numeric	Numeric (12,6)	No	Stressed Exposure MtM by Asset category - Other Cash + Physical Commodity Derivatives MtM	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	6.2, 6.2.a, 6.2.b	20150331	99991231	CACSR614	Stressed Exposure MtM by Asset category - Other (single name) Credit Derivatives, MtM	Numeric	Numeric (12,6)	No	Stressed Exposure MtM by Asset category - Other (single name) Credit Derivatives, MtM	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	6.2, 6.2.a, 6.2.b	20150331	99991231	CACSR615	Stressed Exposure MtM by Asset category - Structured (Multi-name) Credit Derivatives, MtM	Numeric	Numeric (12,6)	No	Stressed Exposure MtM by Asset category - Structured (Multi-name) Credit Derivatives, MtM	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	6.2, 6.2.a, 6.2.b	20150331	99991231	CACSR616	Stressed Exposure MtM by Asset category - Exotic Equity Derivatives, MtM	Numeric	Numeric (12,6)	No	Stressed Exposure MtM by Asset category - Exotic Equity Derivatives, MtM	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	6.2, 6.2.a, 6.2.b	20150331	99991231	CACSR617	Stressed Exposure MtM by Asset category - Hybrids MtM	Numeric	Numeric (12,6)	No	Stressed Exposure MtM by Asset category - Hybrids MtM	No	N/A		No Change

FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	6.2, 6.2.a, 6.2.b	20150331	99991231	CACSR618	Stressed Exposure MtM by Asset category - Structured Products (MBS, ABS)	Numeric	Numeric (12,6)	No	Stressed Exposure MtM by Asset category - Structured Products (MBS, ABS)	No	N/A		No Change
FRY14Q	CPC	CPC_DRV_MTM	CPC_DRV_MTM_Data_Collect	6.2, 6.2.a, 6.2.b	20150331	99991231	CACSR655	Stressed Exposure MtM by Asset category - Other MtM (provide details, breakdown)	Numeric	Numeric (12,6)	No	Stressed Exposure MtM by Asset category - Other MtM (provide details, breakdown)	No	N/A		No Change