

| 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' 'L1b' '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 (optional)  | Text  | Varchar (100)                            | Yes         | This field is optional. Netting sets should map to ISDA master netting agreements.  | No                    | N/A                         |          | No Change |
| FRY14Q | CPC      | CPC_RNK        | CPC_RNK_Data_Collect | 1a-1d     | 20150331  | 99991231 | CACVM903                    | Sub-netting set ID (optional)                                    | Text  | Varchar (200)                            | Yes         | This field is optional. Used if CVA is calculated below the netting set level.  | 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; CPs; 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 <a href="https://www.iso.org/">https://www.iso.org/</a> . 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 FR Scenario (Severely Adverse)                 | Numeric                                     | Numeric (12 6)                           | No          | Stressed Gross CE FR Scenario (Severely Adverse)  | No                    | N/A                         |          | No Change |
| FRY14Q | CPC      | CPC_RNK        | CPC_RNK_Data_Collect | 1a-1d     | 20150331  | 99991231 | CACVM910                    | Stressed Gross CE FR 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          | Net CE  | No                    | N/A                         |          | No Change |
| FRY14Q | CPC      | CPC_RNK        | CPC_RNK_Data_Collect | 1a-1d     | 20150331  | 99991231 | CACVM913                    | Stressed Net CE FR Scenario (Severely Adverse)                   | Numeric                                     | Numeric (12 6)                           | No          | Stressed Net CE FR Scenario (Severely Adverse)  | No                    | N/A                         |          | No Change |
| FRY14Q | CPC      | CPC_RNK        | CPC_RNK_Data_Collect | 1a-1d     | 20150331  | 99991231 | CACVM914                    | 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_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. If a NAICS industry is not available report the relevant Global Industry Classification Standard (GICS) industry. If neither NAICS nor GICS industries are available report the relevant Standard Industrial Classification (SIC) industry. | No | N/A |   | No Change |
| FRY14Q | CPC | CPC_RNK         | CPC_RNK_Data_Collect         | 1a-1d | 20180331 | 99991231 | CACVIF39  | Total Notional  | Numeric  | Numeric (16 6) | No  | Total Notional   | No | N/A |   | No Change |
| FRY14Q | CPC | CPC_RNK         | CPC_RNK_Data_Collect         | 1a-1d | 20180331 | 99991231 | CACVID56  | New Notional During Quarter                                     | Numeric  | Numeric (16 6) | No  | New Notional During Quarter  | No | N/A |   | No Change |
| FRY14Q | CPC | CPC_RNK         | CPC_RNK_Data_Collect         | 1a-1d | 20180331 | 99991231 | CACVID57  | Weighted Average Maturity                                       | Numeric  | Numeric (16 6) | No  | Weighted Average Maturity  | No | N/A |   | No Change |
| FRY14Q | CPC | CPC_RNK         | CPC_RNK_Data_Collect         | 1a-1d | 20180331 | 99991231 | CACVID58  | Position MtM  | Numeric  | Numeric (16 6) | No  | Position MtM   | No | N/A |   | No Change |
| FRY14Q | CPC | CPC_RNK         | CPC_RNK_Data_Collect         | 1a-1d | 20180331 | 99991231 | CACVID59  | Total Net Collateral  | Numeric  | Numeric (16 6) | No  | Total Net Collateral   | No | N/A |   | No Change |
| FRY14Q | CPC | CPC_AGG_RTS_COL | CPC_AGG_RTS_COL_Data_Collect | 1.e   | 20150331 | 99991231 | ID_RSSD   | ID_RSSD   | Numeric  | Numeric (7 0)  | Yes | Unique ID of the Reporting Institution   | No | N/A |   | No Change |
| FRY14Q | CPC | CPC_AGG_RTS_COL | CPC_AGG_RTS_COL_Data_Collect | 1.e   | 20150331 | 99991231 | D_DT      | D_DT  | 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' 'L1e2a' 'L1e2b' 'L1e2c' 'L1e2d' 'L1e2e' 'L1e3' 'L1e4'   | No | N/A | Values 'L1e2a' 'L1e2b' 'L1e2c' 'L1e2d' 'L1e2e' are used to differentiate rows reported in sub-schedule L1e2. eg: L1e2a = Model/Infrastructure Limitations L1e2b = Trades not captured L1e2c = Offline reserves L1e2d = Funding Valuation Adjustment (FVA) (if applicable) L1e2e = Other | 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 Rating   | Text     | Varchar (5)    | Yes | External rating from a Nationally Recognized Statistical Rating 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 posted by the counterparty to secure those trades.   | 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 FR 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 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 | CACLM918  | Stressed CVA FR 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 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 | 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 Reporting Institution   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_EE_RNK      | CPC_EE_RNK_Data_Collect      | 2   | 20150331 | 99991231 | D_DT      | D_DT   | DateTime | DateTime        | Yes | Reporting Quarter End Date (YYYY-MM-DDT00:00:00)   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_EE_RNK      | CPC_EE_RNK_Data_Collect      | 2   | 20150331 | 99991231 | TRANSTYPE | TRANSTYPE  | Text     | Varchar (1)     | Yes | TransType (Insert "I" Update "U" Delete "D")   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_EE_RNK      | CPC_EE_RNK_Data_Collect      | 2   | 20150331 | 99991231 | CACBM901  | 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 Rating  | Text     | Varchar (5)     | Yes | External rating from a Nationally Recognized Statistical Rating Organization (NRSRO).  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_EE_RNK      | CPC_EE_RNK_Data_Collect      | 2   | 20150331 | 99991231 | CACBM928  | Tenor Bucket in Years  | Numeric  | Numeric (18 15) | 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 | This field is optional. Netting sets should map to ISDA master netting agreements.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_EE_RNK      | CPC_EE_RNK_Data_Collect      | 2   | 20150331 | 99991231 | CACBM903  | Sub-netting set ID (optional)                                    | Text     | Varchar (200)   | Yes | This field is optional. Used if CVA is calculated below the netting set level.   | 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 financials; Sovereigns; SPVs; or 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 <a href="https://www.iso.org/">https://www.iso.org/</a> . 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 specification.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_EE_RNK    | CPC_EE_RNK_Data_Collect    | 2 |  | 20150331 | 99991231 | CACBQ451  | Marginal PD   | Numeric  | Numeric (20 18) | No  | The interpolated unilateral marginal PD for each time bucket between time t and t-1.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_EE_RNK    | CPC_EE_RNK_Data_Collect    | 2 |  | 20150331 | 99991231 | CACBQ667  | LGD (CVA)   | Numeric  | Numeric (20 18) | No  | Loss Given Default (1-Recovery Rate) used to calculate CVA.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_EE_RNK    | CPC_EE_RNK_Data_Collect    | 2 |  | 20150331 | 99991231 | CACBR486  | Discount Factor   | Numeric  | Numeric (20 18) | No  | Discount factor used to calculate 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 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 | 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. If a NAICS industry is not available report the relevant Global Industry Classification Standard (GICS) industry. If neither NAICS nor GICS industries are available report the relevant Standard Industrial Classification (SIC) industry. | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_EE_RNK    | CPC_EE_RNK_Data_Collect    | 2 |  | 20160630 | 99991231 | CACBR523  | Stressed Discount Factor FR Scenario (Severely Adverse)         | Numeric  | Numeric (20 18) | No  | Discount factor used to calculate CVA in the applicable stressed scenario.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_EE_RNK    | CPC_EE_RNK_Data_Collect    | 2 |  | 20160630 | 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_QLT | CPC_CRED_QLTY_Data_Colle | 3 |  | 20150331 | 99991231 | CACQR501 | Time period (years)                                   | Numeric | Numeric (6 3)   | Yes | The date for which the CDS (or other input) applies.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_CRED_QLT | CPC_CRED_QLTY_Data_Colle | 3 |  | 20150331 | 99991231 | CACQM902 | Netting set ID (optional)                             | Text    | Varchar (100)   | Yes | This field is optional. Netting sets should map to ISDA master netting agreements.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_CRED_QLT | CPC_CRED_QLTY_Data_Colle | 3 |  | 20150331 | 99991231 | CACQM903 | Sub-netting set ID (optional)                         | Text    | Varchar (200)   | Yes | This field is optional. Used if CVA is calculated below the netting set level.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_CRED_QLT | CPC_CRED_QLTY_Data_Colle | 3 |  | 20150331 | 99991231 | CACVH346 | Submission Type                                       | Text    | Varchar (30)    | Yes | Indicate "CCAR/Stressed" or "Regular/Unstressed"   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_CRED_QLT | CPC_CRED_QLTY_Data_Colle | 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_QLT | CPC_CRED_QLTY_Data_Colle | 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_QLT | CPC_CRED_QLTY_Data_Colle | 3 |  | 20150331 | 99991231 | CACQM900 | Counterparty name                                     | Text    | Varchar (200)   | No  | Counterparty name  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_CRED_QLT | CPC_CRED_QLTY_Data_Colle | 3 |  | 20150331 | 20160331 | CACQM904 | 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_CRED_QLT | CPC_CRED_QLTY_Data_Colle | 3 |  | 20150331 | 99991231 | CACQM905 | Country   | Text    | Varchar (2)     | No  | Countries should be identified using the standard ISO two-letter codes available at <a href="https://www.iso.org/">https://www.iso.org/</a> . For supranational entities report "XX."  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_CRED_QLT | CPC_CRED_QLTY_Data_Colle | 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 grid is not necessary.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_CRED_QLT | CPC_CRED_QLTY_Data_Colle | 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_QLT | CPC_CRED_QLTY_Data_Colle | 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 name or proxy is used without any adjustment.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_CRED_QLT | CPC_CRED_QLTY_Data_Colle | 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_QLT | CPC_CRED_QLTY_Data_Colle | 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_QLT | CPC_CRED_QLTY_Data_Colle | 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_QLT | CPC_CRED_QLTY_Data_Colle | 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_QLT | CPC_CRED_QLTY_Data_Colle | 3 |  | 20150331 | 99991231 | CACQR509 | Proxy mapping approach                                | Text    | Varchar (35)    | No  | If single name own approach is not used indicate the type of proxy mapping approach used. Report one of the following: Single name-related party Industry (indicate industry based on list provided above) Ratings class (indicate the rating; e.g. AAA AA) Industry-rating Industry-geography Industry-rating-geography Rating-geography or Other. This field may be left blank when mapping approach is Single name own. | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_CRED_QLT | CPC_CRED_QLTY_Data_Colle | 3 |  | 20150331 | 99991231 | CACQR510 | Proxy name  | Text    | Varchar (75)    | No  | Identify the specific proxy used.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_CRED_QLT | CPC_CRED_QLTY_Data_Colle | 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_QLT | CPC_CRED_QLTY_Data_Colle | 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_QLT | CPC_CRED_QLTY_Data_Colle | 3 |  | 20150331 | 99991231 | CACQR513 | Report date   | Date    | Date            | No  | The date of the market data.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_CRED_QLT | CPC_CRED_QLTY_Data_Colle | 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_QLT | CPC_CRED_QLTY_Data_Colle | 3 |  | 20150331 | 99991231 | CACQR515 | Comments  | Text    | Varchar (1000)  | No  | Comments   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_CRED_QLT | CPC_CRED_QLTY_Data_Colle | 3 |  | 20160630 | 99991231 | CACQ9224 | Legal Entity Identifier (LEI)                         | Text    | Varchar (30)    | No  | Legal Entity Identifier (LEI)  | No | N/A |  | No Change |

|        |     |               |                            |                 |          |          |           |                                  |          |                |     |  |    |     |  |           |
|--------|-----|---------------|----------------------------|-----------------|----------|----------|-----------|----------------------------------|----------|----------------|-----|--|----|-----|--|-----------|
| FRY14Q | CPC | CPC_CRED_QLT  | CPC_CRED_QLTY_Data_Collect | 3               | 20160630 | 99991231 | CACQ620   | Industry Code                    | Numeric  | Numeric (6 0)  | No  | Report the four to six digit numeric code that describes the primary business activity of the parent/consolidated entity according to the North American Industry Classification System (NAICS). Six digit code required for all financial counterparties. If a NAICS industry is not available report the relevant Global Industry Classification Standard (GICS) industry, if neither NAICS nor GICS industries are available report the relevant Standard Industrial Classification (SIC) industry. | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_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 | CACUW899  | 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 | CACUW899  | 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 | 20171231 | ID_RSSD   | ID_RSSD                          | Numeric  | Numeric (7 0)  | Yes | Unique ID of the Reporting Institution   | No | N/A |  | Archived  |
| FRY14Q | CPC | CPC_SFT_CP    | CPC_SFT_CP_Data_Collect    | 5.1 5.1.a 5.1.b | 20150331 | 20171231 | D_DT      | D_DT                             | DateTime | DateTime       | Yes | Reporting Quarter End Date (YYYY-MM-DDT00:00:00)   | No | N/A |  | Archived  |
| FRY14Q | CPC | CPC_SFT_CP    | CPC_SFT_CP_Data_Collect    | 5.1 5.1.a 5.1.b | 20150331 | 20171231 | TRANSTYPE | TRANSTYPE                        | Text     | Varchar (1)    | Yes | TransType (Insert "I" Update "U" Delete "D")   | No | N/A |  | Archived  |
| FRY14Q | CPC | CPC_SFT_CP    | CPC_SFT_CP_Data_Collect    | 5.1 5.1.a 5.1.b | 20150331 | 20171231 | CACVM926  | Subschedule_ID                   | Text     | Varchar (5)    | Yes | Sub Schedule: 'L51' 'L51a'   | No | N/A |  | Archived  |
| FRY14Q | CPC | CPC_SFT_CP    | CPC_SFT_CP_Data_Collect    | 5.1 5.1.a 5.1.b | 20150331 | 20171231 | CACNM901  | Parent/Consolidated Entity CP ID | Text     | Varchar (30)   | Yes | A unique identifier assigned to the counterparty reported in the Counterparty Name column which must be the parent/consolidated entity.  | No | N/A |  | Archived  |
| FRY14Q | CPC | CPC_SFT_CP    | CPC_SFT_CP_Data_Collect    | 5.1 5.1.a 5.1.b | 20150331 | 20171231 | CACNM902  | Netting Agreement ID             | Text     | Varchar (75)   | Yes | A unique identifier (for example alphanumeric) assigned to the netting agreement being reported.   | No | N/A |  | Archived  |
| FRY14Q | CPC | CPC_SFT_CP    | CPC_SFT_CP_Data_Collect    | 5.1 5.1.a 5.1.b | 20150331 | 20171231 | 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 |  | Archived  |
| FRY14Q | CPC | CPC_SFT_CP    | CPC_SFT_CP_Data_Collect    | 5.1 5.1.a 5.1.b | 20150331 | 20171231 | CACVH346  | Submission Type                  | Text     | Varchar (30)   | Yes | Indicate 'CCAR/Stressed' or 'Regular/Unstressed'   | No | N/A |  | Archived  |
| FRY14Q | CPC | CPC_SFT_CP    | CPC_SFT_CP_Data_Collect    | 5.1 5.1.a 5.1.b | 20150331 | 20171231 | FileDate  | Data as of date                  | Date     | Date           | No  | Data as-of date (YYYY-MM-DD)   | No | N/A |  | Archived  |
| FRY14Q | CPC | CPC_SFT_CP    | CPC_SFT_CP_Data_Collect    | 5.1 5.1.a 5.1.b | 20150331 | 20171231 | CACNM899  | Rank                             | Text     | Varchar (5)    | No  | The rank of the counterparty as ordered according to the sub-schedule instructions.  | No | N/A |  | Archived  |

|        |     |            |                         |                 |          |          |           |  |         |                |    |   |    |     |  |          |
|--------|-----|------------|-------------------------|-----------------|----------|----------|-----------|--|---------|----------------|----|---|----|-----|--|----------|
| FRY14Q | CPC | CPC_SFT_CP | CPC_SFT_CP_Data_Collect | 5.1 5.1.a 5.1.b | 20150331 | 20171231 | CACNM900  | CP Name (parent/consolidated)                        | Text    | Varchar (200)  | No | The name of the consolidated organization that is either a CCP G-7 sovereign country or one of the top 25 counterparties.   | No | N/A |  | Archived |
| FRY14Q | CPC | CPC_SFT_CP | CPC_SFT_CP_Data_Collect | 5.1 5.1.a 5.1.b | 20150331 | 20171231 | CACNM9017 | CP Legal Entity Name                                 | Text    | Varchar (200)  | No | The name of the legal entity with whom the netting agreement was executed.  | No | N/A |  | Archived |
| FRY14Q | CPC | CPC_SFT_CP | CPC_SFT_CP_Data_Collect | 5.1 5.1.a 5.1.b | 20150331 | 20171231 | CACNM904  | Industry   | Text    | Varchar (30)   | No | Industry: Banks; CCPs; Financial guarantors; Local authorities; Non-financial corporates; Other financials; Sovereigns; 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 | 20171231 | CACNM905  | Country  | Text    | Varchar (2)    | No | Country: Countries should be identified using the standard ISO two-letter codes available at <a href="https://www.iso.org/">https://www.iso.org/</a> . For supranational entities report "XX."  | No | N/A |  | Archived |
| FRY14Q | CPC | CPC_SFT_CP | CPC_SFT_CP_Data_Collect | 5.1 5.1.a 5.1.b | 20150331 | 20171231 | CACNM906  | Internal rating                                      | Text    | Varchar (5)    | No | Internal Rating   | No | N/A |  | Archived |
| FRY14Q | CPC | CPC_SFT_CP | CPC_SFT_CP_Data_Collect | 5.1 5.1.a 5.1.b | 20150331 | 20171231 | CACNM907  | External rating                                      | Text    | Varchar (5)    | No | External rating from a Nationally Recognized Statistical Rating Organization (NRSRO).   | No | N/A |  | Archived |
| FRY14Q | CPC | CPC_SFT_CP | CPC_SFT_CP_Data_Collect | 5.1 5.1.a 5.1.b | 20150331 | 20171231 | CACNR529  | Agreement Type                                       | Text    | Varchar (30)   | No | Agreement Type: Repo Sec Lending or Cross-product (combined).   | No | N/A |  | Archived |
| FRY14Q | CPC | CPC_SFT_CP | CPC_SFT_CP_Data_Collect | 5.1 5.1.a 5.1.b | 20150331 | 20171231 | CACNR530  | Agreement Role                                       | Text    | Varchar (10)   | No | Agreement Role: Principal or Agent.   | No | N/A |  | Archived |
| FRY14Q | CPC | CPC_SFT_CP | CPC_SFT_CP_Data_Collect | 5.1 5.1.a 5.1.b | 20150331 | 20171231 | CACNR531  | Agreement Detail                                     | Text    | Varchar (200)  | No | Agreement Detail  | No | N/A |  | Archived |
| FRY14Q | CPC | CPC_SFT_CP | CPC_SFT_CP_Data_Collect | 5.1 5.1.a 5.1.b | 20150331 | 20171231 | CACNR532  | Netting Level  | Text    | Varchar (30)   | No | Netting Level: Legal Entity as Principal Legal Entity as Agent or Client.   | No | N/A |  | Archived |
| FRY14Q | CPC | CPC_SFT_CP | CPC_SFT_CP_Data_Collect | 5.1 5.1.a 5.1.b | 20150331 | 20171231 | CACNR533  | Netting Set Detail                                   | Text    | Varchar (15)   | No | Netting Set Detail: Liquid or Less Liquid.  | No | N/A |  | Archived |
| FRY14Q | CPC | CPC_SFT_CP | CPC_SFT_CP_Data_Collect | 5.1 5.1.a 5.1.b | 20150331 | 20171231 | CACNR534  | Legal Enforceability                                 | Text    | Varchar (3)    | No | Whether the netting agreement is legally enforceable in the jurisdiction of the counterparty legal entity. (Yes or No)  | No | N/A |  | Archived |
| FRY14Q | CPC | CPC_SFT_CP | CPC_SFT_CP_Data_Collect | 5.1 5.1.a 5.1.b | 20150331 | 20171231 | CACNR535  | WWR position   | Text    | Varchar (8)    | No | Wrong-way risk position: Specific General or None.  | No | N/A |  | Archived |
| FRY14Q | CPC | CPC_SFT_CP | CPC_SFT_CP_Data_Collect | 5.1 5.1.a 5.1.b | 20150331 | 20171231 | 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 stressed market environment – one value for each supervisory global market shock scenario. This amount should only be reported once per legal entity. | No | N/A |  | Archived |
| FRY14Q | CPC | CPC_SFT_CP | CPC_SFT_CP_Data_Collect | 5.1 5.1.a 5.1.b | 20150331 | 20171231 | 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 |  | Archived |
| FRY14Q | CPC | CPC_SFT_CP | CPC_SFT_CP_Data_Collect | 5.1 5.1.a 5.1.b | 20150331 | 20171231 | CACNR538  | Stressed Net CE FR scenario (Severely Adverse)       | Numeric | Numeric (12 6) | No | Stressed Net CE FR scenario (Severely Adverse)  | No | N/A |  | Archived |
| FRY14Q | CPC | CPC_SFT_CP | CPC_SFT_CP_Data_Collect | 5.1 5.1.a 5.1.b | 20150331 | 20171231 | CACNR539  | Stressed Net CE FR scenario (Adverse)                | Numeric | Numeric (12 6) | No | Stressed Net CE FR scenario (Adverse)   | No | N/A |  | Archived |
| FRY14Q | CPC | CPC_SFT_CP | CPC_SFT_CP_Data_Collect | 5.1 5.1.a 5.1.b | 20150331 | 20171231 | 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 scenario of the cash and assets reported in the Mark-to Market Posted column.   | No | N/A |  | Archived |
| FRY14Q | CPC | CPC_SFT_CP | CPC_SFT_CP_Data_Collect | 5.1 5.1.a 5.1.b | 20150331 | 20171231 | 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 |  | Archived |
| FRY14Q | CPC | CPC_SFT_CP | CPC_SFT_CP_Data_Collect | 5.1 5.1.a 5.1.b | 20150331 | 20171231 | 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 scenario of the cash and assets reported in the Mark-to Market Received column.   | No | N/A |  | Archived |
| FRY14Q | CPC | CPC_SFT_CP | CPC_SFT_CP_Data_Collect | 5.1 5.1.a 5.1.b | 20150331 | 20171231 | 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 |  | Archived |
| FRY14Q | CPC | CPC_SFT_CP | CPC_SFT_CP_Data_Collect | 5.1 5.1.a 5.1.b | 20150331 | 20171231 | CACNM912  | Net CE   | Numeric | Numeric (12 6) | No | The current credit exposure to the counterparty legal entity for the netting agreement under close-out.   | No | N/A |  | Archived |

|        |     |             |                          |                 |          |          |           |  |          |                |     |   |    |     |  |           |
|--------|-----|-------------|--------------------------|-----------------|----------|----------|-----------|--|----------|----------------|-----|---|----|-----|--|-----------|
| FRY14Q | CPC | CPC_SFT_CP  | CPC_SFT_CP_Data_Collect  | 5.1 5.1.a 5.1.b | 20150331 | 20171231 | 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 |  | Archived  |
| FRY14Q | CPC | CPC_SFT_CP  | CPC_SFT_CP_Data_Collect  | 5.1 5.1.a 5.1.b | 20150331 | 20171231 | 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 entity under the netting agreement.  | No | N/A |  | Archived  |
| FRY14Q | CPC | CPC_SFT_CP  | CPC_SFT_CP_Data_Collect  | 5.1 5.1.a 5.1.b | 20150331 | 20171231 | CACNR546  | CP Credit Entity Type [Optional]                             | Text     | Varchar (20)   | No  | The type of institution for which the five-year CDS spread is being reported. The possible options are CP Legal Entity CP Parent and Proxy.   | No | N/A |  | Archived  |
| FRY14Q | CPC | CPC_SFT_CP  | CPC_SFT_CP_Data_Collect  | 5.1 5.1.a 5.1.b | 20150331 | 20171231 | CACNR547  | CP Credit Spread (bp) [Optional]                             | Numeric  | Numeric (14 5) | No  | The five-year CDS spread for which the reference entity is either the CP legal entity the CP Parent (consolidated organization) or the Proxy.   | No | N/A |  | Archived  |
| FRY14Q | CPC | CPC_SFT_CP  | CPC_SFT_CP_Data_Collect  | 5.1 5.1.a 5.1.b | 20150331 | 20171231 | CACNR524  | CP Legal Entity Identifier [Optional]                        | Text     | Varchar (30)   | No  | The official globally recognized legal entity identifier (LEI) of the CP legal entity.  | No | N/A |  | Archived  |
| FRY14Q | CPC | CPC_SFT_CP  | CPC_SFT_CP_Data_Collect  | 5.1 5.1.a 5.1.b | 20150331 | 20171231 | CACNR548  | CP Stressed Spread FR scenario (Severely Adverse) [Optional] | Numeric  | Numeric (14 5) | No  | The reported five-year CDS spread as stressed according to the supervisory global market shock scenario.  | No | N/A |  | Archived  |
| FRY14Q | CPC | CPC_SFT_CP  | CPC_SFT_CP_Data_Collect  | 5.1 5.1.a 5.1.b | 20150331 | 20171231 | CACNR549  | CP Stressed Spread FR scenario (Adverse) [Optional]          | Numeric  | Numeric (14 5) | No  | The reported five-year CDS spread as stressed according to the supervisory global market shock scenario.  | No | N/A |  | Archived  |
| FRY14Q | CPC | CPC_SFT_CP  | CPC_SFT_CP_Data_Collect  | 5.1 5.1.a 5.1.b | 20160630 | 20171231 | CACNR620  | Industry Code  | Numeric  | Numeric (6 0)  | No  | Report the four to six digit numeric code that describes the primary business activity of the legal entity according to the North American Industry Classification System (NAICS). Six digit code required for all financial counterparties.      | No | N/A |  | Archived  |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2             | 20150331 | 99991231 | ID_RSSD   | ID_RSSD  | Numeric  | Numeric (7 0)  | Yes | Unique ID of the Reporting Institution  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2             | 20150331 | 99991231 | 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             | 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             | 20150331 | 99991231 | CACVM926  | Subschedule_ID   | Text     | Varchar (5)    | Yes | Sub Schedule: 'L52'-'L52a'  | No | N/A | In submissions on and after 20180331 report a value of 'L52' | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2             | 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             | 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             | 20150331 | 99991231 | CACNM902  | Netting Set 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             | 20150331 | 99991231 | CACVH346  | Submission Type  | Text     | Varchar (30)   | Yes | Indicate 'CCAR/Stressed' or 'Regular/Unstressed'  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2             | 20150331 | 99991231 | FileDate  | Data as of date  | Date     | Date           | No  | Data as-of date (YYYY-MM-DD)  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2             | 20180331 | 99991231 | CACNID60  | Rank Methodology   | Text     | Varchar(30)    | No  | Indicate which ranking methodology applies to the reported counterparties.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2             | 20150331 | 99991231 | CACNM899  | Rank   | Text     | Varchar (5)    | No  | The rank of the consolidated/parent counterparty as ordered according to the rank methodology indicated. For CCPs specify rank as "CCP"; for G-7 sovereigns specify rank as "G7".   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2             | 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             | 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 | 20150331 | 99991231 | CACNFC53 | Unstressed MtM (Posted) - Central Debt MtM (Posted) - United States         | Numeric | Numeric (12 6) | No | Unstressed - Posted:This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed securities. The amounts must be separated by the sovereign entity sub-categories: United States Germany United Kingdom & France Other Eurozone Japan and Other. | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFC54 | Unstressed 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 | 20150331 | 99991231 | CACNFC55 | Unstressed MtM (Posted) - Central Debt MtM (Posted) - United Kingdom/France | Numeric | Numeric (12 6) | No | Unstressed - Posted:This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed securities. The amounts must be separated by the sovereign entity sub-categories: United States Germany United Kingdom & France Other Eurozone Japan and Other. | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFC56 | Unstressed 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 | 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. The amounts must be separated by the sovereign entity sub-categories: United States Germany United Kingdom & France Other Eurozone Japan and Other. | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFC58 | Unstressed 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 | 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 into the following sub-categories: United States Canada United Kingdom Eurozone and Other.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFC60 | Unstressed 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 | 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 into the following sub-categories: United States Canada United Kingdom Eurozone and Other.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFC62 | Unstressed 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 | 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 into the following sub-categories: United States Canada United Kingdom Eurozone and Other.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFC64 | Unstressed 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 | 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 supranationals. This category does not include commercial paper. The issuing entity must be domiciled in a sovereign that is defined as an advanced economy in the instructions for schedule F. The amounts must be separated into two sub-categories: Investment Grade (IG) and Sub-Investment Grade (Sub-IG).     | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | 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 | 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 supranationals. This category does not include commercial paper. The issuing entity must be domiciled in a sovereign that is not an advanced economy as defined in the instructions for schedule F. The amounts must be separated into two sub-categories: Investment Grade (IG) and Sub-Investment Grade (Sub-IG). | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFC68 | Unstressed 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 | 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 a given ETF: Equity and Fixed Income.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | 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 | 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-sponsored enterprises (GSEs) as defined in the FR Y-9C. The amounts must be separated into two sub-categories: Pass-throughs and Other.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | 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 | 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 | 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 | 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 | 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 | 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 | 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 | 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 Securities Commercial Paper Municipal Bonds and Other. For the amount reported in Other supporting documentation must be submitted that provides details of the asset types within the sub-category. | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | 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 | 20150331 | 99991231 | CACNFC81 | Unstressed MtM (Posted) - Other MtM (Posted) - Municipal Bonds              | Numeric | Numeric (12 6) | No | Unstressed - Posted:This category includes all asset types that are not reported in the other defined asset categories. The amounts must be separated by the following sub-categories: Inflation-Indexed Securities Commercial Paper Municipal Bonds and Other. For the amount reported in Other supporting documentation must be submitted that provides details of the asset types within the sub-category. | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | 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-category. | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 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. The amounts must be separated by the sovereign entity sub-categories: United States Germany United Kingdom & France Other Eurozone Japan and Other.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | 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 | 20150331 | 99991231 | CACNFC85 | Unstressed MtM (Received)<br>Central Debt MtM<br>(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. The amounts must be separated by the sovereign entity sub-categories: United States Germany United Kingdom & France Other Eurozone Japan and Other. | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFC86 | Unstressed MtM (Received)<br>Central Debt MtM<br>(Received) - Other Eurozone | Numeric | Numeric (12 6) | No | Unstressed - Received:This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed securities. The amounts must be separated by the sovereign entity sub-categories: United States Germany United Kingdom & France Other Eurozone Japan and Other. | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFC87 | Unstressed MtM (Received)<br>Central Debt MtM<br>(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. The amounts must be separated by the sovereign entity sub-categories: United States Germany United Kingdom & France Other Eurozone Japan and Other. | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFC88 | Unstressed MtM (Received)<br>Central Debt MtM<br>(Received) - Other          | Numeric | Numeric (12 6) | No | Unstressed - Received:This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed securities. The amounts must be separated by the sovereign entity sub-categories: United States Germany United Kingdom & France Other Eurozone Japan and Other. | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFC89 | Unstressed MtM (Received)<br>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 into the following sub-categories: United States Canada United Kingdom Eurozone and Other.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFC90 | Unstressed MtM (Received)<br>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 | 20150331 | 99991231 | CACNFC91 | Unstressed MtM (Received)<br>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 into the following sub-categories: United States Canada United Kingdom Eurozone and Other.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFC92 | Unstressed MtM (Received)<br>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 | 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 into the following sub-categories: United States Canada United Kingdom Eurozone and Other.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | 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 | 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 supranationals. This category does not include commercial paper. The issuing entity must be domiciled in a sovereign that is defined as an advanced economy in the instructions for schedule F. The amounts must be separated into two sub-categories: Investment Grade (IG) and Sub-Investment Grade (Sub-IG).     | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | 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 | 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 supranationals. This category does not include commercial paper. The issuing entity must be domiciled in a sovereign that is not an advanced economy as defined in the instructions for schedule F. The amounts must be separated into two sub-categories: Investment Grade (IG) and Sub-Investment Grade (Sub-IG). | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | 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 | 20150331 | 99991231 | CACNFC99 | Unstressed MtM (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 held by a given ETF: Equity and Fixed Income.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD00 | Unstressed MtM (Received) - US Agency MBS/CMB\$ 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 | 20150331 | 99991231 | CACNFD01 | Unstressed MtM (Received) - US Agency MBS/CMB\$ 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-sponsored enterprises (GSEs) as defined in the FR Y-9C. The amounts must be separated into two sub-categories: Pass-throughs and Other. | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD02 | Unstressed MtM (Received) - Non-Agency RMBS/ABS/CMB\$ 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 | 20150331 | 99991231 | CACNFD03 | Unstressed MtM (Received) - Non-Agency RMBS/ABS/CMB\$ 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 | 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 | 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 | 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 | 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 | 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 | 20150331 | 99991231 | CACNFD09 | Unstressed MtM (Received) -<br>Other MtM (Received) -<br>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 Securities Commercial Paper Municipal Bonds and Other. For the amount reported in Other supporting documentation must be submitted that provides details of the asset types within the sub-category. | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD10 | Unstressed MtM (Received) -<br>Other MtM (Received) -<br>Commercial paper                             | Numeric | Numeric (12 6) | No | Unstressed - Received:This category includes all asset types that are not reported in the other defined asset categories. The amounts must be separated by the following sub-categories: Inflation-indexed Securities Commercial Paper Municipal Bonds and Other. For the amount reported in Other supporting documentation must be submitted that provides details of the asset types within the sub-category. | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD11 | Unstressed MtM (Received) -<br>Other MtM (Received) -<br>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 Securities Commercial Paper Municipal Bonds and Other. For the amount reported in Other supporting documentation must be submitted that provides details of the asset types within the sub-category. | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD12 | Unstressed MtM (Received) -<br>Other MtM (Received) -<br>Other (specify)                              | Numeric | Numeric (12 6) | No | Unstressed - Received:This category includes all asset types that are not reported in the other defined asset categories. The amounts must be separated by the following sub-categories: Inflation-indexed Securities Commercial Paper Municipal Bonds and Other. For the amount reported in Other supporting documentation must be submitted that provides details of the asset types within the sub-category. | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD13 | Stressed (Severely Adverse)<br>MtM (Posted) - Central Debt<br>MtM (Posted) - United<br>States         | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) -<br>Posted:This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed securities. The amounts must be separated by the sovereign entity sub-categories: United States Germany United Kingdom & France Other Eurozone Japan and Other.                                    | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD14 | Stressed (Severely Adverse)<br>MtM (Posted) - Central Debt<br>MtM (Posted) - Germany                  | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) -<br>Posted:This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed securities. The amounts must be separated by the sovereign entity sub-categories: United States Germany United Kingdom & France Other Eurozone Japan and Other.                                    | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD15 | Stressed (Severely Adverse)<br>MtM (Posted) - Central Debt<br>MtM (Posted) - United<br>Kingdom/France | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) -<br>Posted:This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed securities. The amounts must be separated by the sovereign entity sub-categories: United States Germany United Kingdom & France Other Eurozone Japan and Other.                                    | No | N/A |  | No Change |



|        |     |             |                          |     |          |          |          |  |         |                |    |   |    |     |  |           |
|--------|-----|-------------|--------------------------|-----|----------|----------|----------|--|---------|----------------|----|---|----|-----|--|-----------|
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD16 | Stressed (Severely Adverse) MTM (Posted) - Central Debt MTM (Posted) - Other Eurozone      | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) - Posted:This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed securities. The amounts must be separated by the sovereign entity sub-categories: United States Germany United Kingdom & France Other Eurozone Japan and Other. | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD17 | Stressed (Severely Adverse) MTM (Posted) - Central Debt MTM (Posted) - Japan               | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) - Posted:This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed securities. The amounts must be separated by the sovereign entity sub-categories: United States Germany United Kingdom & France Other Eurozone Japan and Other. | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD18 | Stressed (Severely Adverse) MTM (Posted) - Central Debt MTM (Posted) - Other               | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) - Posted:This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed securities. The amounts must be separated by the sovereign entity sub-categories: United States Germany United Kingdom & France Other Eurozone Japan and Other. | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD19 | Stressed (Severely Adverse) MTM (Posted) - Equity MTM (Posted) - US                        | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) - Posted:This category includes publicly traded and privately issued equity securities. The amounts must be separated by the country in which the issuing entity is domiciled which are grouped into the following sub-categories: United States Canada United Kingdom Eurozone and Other.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD20 | Stressed (Severely Adverse) MTM (Posted) - Equity MTM (Posted) - CAD                       | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) - Posted:This category includes publicly traded and privately issued equity securities. The amounts must be separated by the country in which the issuing entity is domiciled which are grouped into the following sub-categories: United States Canada United Kingdom Eurozone and Other.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD21 | Stressed (Severely Adverse) MTM (Posted) - Equity MTM (Posted) - UK                        | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) - Posted:This category includes publicly traded and privately issued equity securities. The amounts must be separated by the country in which the issuing entity is domiciled which are grouped into the following sub-categories: United States Canada United Kingdom Eurozone and Other.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD22 | Stressed (Severely Adverse) MTM (Posted) - Equity MTM (Posted) - Eurozone                  | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) - Posted:This category includes publicly traded and privately issued equity securities. The amounts must be separated by the country in which the issuing entity is domiciled which are grouped into the following sub-categories: United States Canada United Kingdom Eurozone and Other.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD23 | Stressed (Severely Adverse) MTM (Posted) - Equity MTM (Posted) - Other Economies (specify) | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) - Posted:This category includes publicly traded and privately issued equity securities. The amounts must be separated by the country in which the issuing entity is domiciled which are grouped into the following sub-categories: United States Canada United Kingdom Eurozone and Other.  | No | N/A |  | No Change |

|        |     |             |                          |     |          |          |          |  |         |                |    |  |    |     |  |           |
|--------|-----|-------------|--------------------------|-----|----------|----------|----------|--|---------|----------------|----|--|----|-----|--|-----------|
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD24 | Stressed (Severely Adverse)<br>MTM (Posted) - Corporate<br>Bonds Advanced Economies<br>MTM (Posted) - IG     | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) -<br>Posted:This category includes all debt<br>obligations issued by any public or<br>private entity that is not backed by the<br>full faith and credit of a single sovereign<br>country; specifica ly it includes<br>supranationals. This category does not<br>include commercial paper. The issuing<br>entity must be domiciled in a sovereign<br>that is defined as an advanced economy<br>in the instructions for schedule F. The<br>amounts must be separated into two<br>sub-categories: Investment Grade (IG)<br>and Sub-Investment Grade (Sub-IG).         | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD25 | Stressed (Severely Adverse)<br>MTM (Posted) - Corporate<br>Bonds Advanced Economies<br>MTM (Posted) - Sub-IG | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) -<br>Posted:This category includes all debt<br>obligations issued by any public or<br>private entity that is not backed by the<br>full faith and credit of a single sovereign<br>country; specifica ly it includes<br>supranationals. This category does not<br>include commercial paper. The issuing<br>entity must be domiciled in a sovereign<br>that is defined as an advanced economy<br>in the instructions for schedule F. The<br>amounts must be separated into two<br>sub-categories: Investment Grade (IG)<br>and Sub-Investment Grade (Sub-IG).         | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD26 | Stressed (Severely Adverse)<br>MTM (Posted) - Corporate<br>Bonds Other Economies<br>MTM (Posted) - IG        | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) -<br>Posted:This category includes all debt<br>obligations issued by any public or<br>private entity that is not backed by the<br>full faith and credit of a single sovereign<br>country; specifica ly it includes<br>supranationals. This category does not<br>include commercial paper. The issuing<br>entity must be domiciled in a sovereign<br>that is not an advanced economy as<br>defined in the instructions for schedule<br>F. The amounts must be separated into<br>two sub-categories: Investment Grade<br>(IG) and Sub-Investment Grade (Sub-<br>IG). | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD27 | Stressed (Severely Adverse)<br>MTM (Posted) - Corporate<br>Bonds Other Economies<br>MTM (Posted) - Sub-IG    | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) -<br>Posted:This category includes all debt<br>obligations issued by any public or<br>private entity that is not backed by the<br>full faith and credit of a single sovereign<br>country; specifica ly it includes<br>supranationals. This category does not<br>include commercial paper. The issuing<br>entity must be domiciled in a sovereign<br>that is not an advanced economy as<br>defined in the instructions for schedule<br>F. The amounts must be separated into<br>two sub-categories: Investment Grade<br>(IG) and Sub-Investment Grade (Sub-<br>IG). | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD28 | Stressed (Severely Adverse)<br>MTM (Posted) - ETF (Posted)<br>Equity   | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) -<br>Posted:This category includes equity<br>shares of exchange-traded investment<br>funds (ETFs). The amounts must be<br>separated into two sub-categories that<br>define the majority of the assets held<br>by a given ETF: Equity and Fixed<br>Income.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD29 | Stressed (Severely Adverse)<br>MTM (Posted) - ETF (Posted)<br>Fixed Income                                   | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) -<br>Posted:This category includes equity<br>shares of exchange-traded investment<br>funds (ETFs). The amounts must be<br>separated into two sub-categories that<br>define the majority of the assets held<br>by a given ETF: Equity and Fixed<br>Income.  | No | N/A |  | No Change |

|        |     |             |                          |     |          |          |          |   |         |                |    |  |    |     |  |           |
|--------|-----|-------------|--------------------------|-----|----------|----------|----------|---|---------|----------------|----|--|----|-----|--|-----------|
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD30 | Stressed (Severely Adverse) MTM (Posted) - US Agency MBS/CMBS MtM (Posted) - Pass-Throughs              | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) - Posted:This category includes mortgage backed securities (MBS) and commercial mortgage-backed securities (CMBS) issued by U.S. government agencies and U.S. government-sponsored enterprises (GSEs) as defined in the FR Y-9C. The amounts must be separated into two sub-categories: Pass-throughs and Other.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD31 | Stressed (Severely Adverse) MTM (Posted) - US Agency MBS/CMBS MtM (Posted) - Other (specify)            | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) - Posted:This category includes mortgage backed securities (MBS) and commercial mortgage-backed securities (CMBS) issued by U.S. government agencies and U.S. government-sponsored enterprises (GSEs) as defined in the FR Y-9C. The amounts must be separated into two sub-categories: Pass-throughs and Other.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD32 | Stressed (Severely Adverse) MTM (Posted) - Non-Agency RMBS/ABS/CMBS MtM (Posted) - Investment Grade     | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) - Posted:This category includes residential mortgage-backed securities (RMBS) asset-backed securities (ABS) and CMBS issued by an entity other than U.S. government agencies or U.S. GSEs. The amounts must be separated into two sub-categories: IG and Sub-IG.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD33 | Stressed (Severely Adverse) MTM (Posted) - Non-Agency RMBS/ABS/CMBS MtM (Posted) - Non-Investment Grade | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) - Posted:This category includes residential mortgage-backed securities (RMBS) asset-backed securities (ABS) and CMBS issued by an entity other than U.S. government agencies or U.S. GSEs. The amounts must be separated into two sub-categories: IG and Sub-IG.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD34 | Stressed (Severely Adverse) MTM (Posted) - Cash MtM (Posted) - USD                                      | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) - Posted:This category includes cash in any currency and must be separated by currency into the following sub-categories: USD EUR GBP JPY and Other.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD35 | Stressed (Severely Adverse) MTM (Posted) - Cash MtM (Posted) - EUR                                      | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) - Posted:This category includes cash in any currency and must be separated by currency into the following sub-categories: USD EUR GBP JPY and Other.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD36 | Stressed (Severely Adverse) MTM (Posted) - Cash MtM (Posted) - GBP                                      | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) - Posted:This category includes cash in any currency and must be separated by currency into the following sub-categories: USD EUR GBP JPY and Other.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD37 | Stressed (Severely Adverse) MTM (Posted) - Cash MtM (Posted) - JPY                                      | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) - Posted:This category includes cash in any currency and must be separated by currency into the following sub-categories: USD EUR GBP JPY and Other.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD38 | Stressed (Severely Adverse) MTM (Posted) - Cash MtM (Posted) - Other                                    | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) - Posted:This category includes cash in any currency and must be separated by currency into the following sub-categories: USD EUR GBP JPY and Other.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD39 | Stressed (Severely Adverse) MTM (Posted) - Other MtM (Posted) - Inflation-indexed securities            | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) - Posted:This category includes all asset types that are not reported in the other defined asset categories. The amounts must be separated by the following sub-categories: Inflation-indexed Securities Commercial Paper Municipal Bonds and Other. For the amount reported in Other supporting documentation must be submitted that provides details of the asset types within the sub-category. | No | N/A |  | No Change |

|        |     |             |                          |     |          |          |          |   |         |                |    |  |    |     |  |           |
|--------|-----|-------------|--------------------------|-----|----------|----------|----------|---|---------|----------------|----|--|----|-----|--|-----------|
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD40 | Stressed (Severely Adverse) MTM (Posted) - Other MTM (Posted) - Commercial paper          | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) - Posted:This category includes all asset types that are not reported in the other defined asset categories. The amounts must be separated by the following sub-categories: Inflation-indexed Securities Commercial Paper Municipal Bonds and Other. For the amount reported in Other supporting documentation must be submitted that provides details of the asset types within the sub-category. | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD41 | Stressed (Severely Adverse) MTM (Posted) - Other MTM (Posted) - Municipal Bonds           | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) - Posted:This category includes all asset types that are not reported in the other defined asset categories. The amounts must be separated by the following sub-categories: Inflation-indexed Securities Commercial Paper Municipal Bonds and Other. For the amount reported in Other supporting documentation must be submitted that provides details of the asset types within the sub-category. | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD42 | Stressed (Severely Adverse) MTM (Posted) - Other MTM (Posted) - Other (specify)           | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) - Posted:This category includes all asset types that are not reported in the other defined asset categories. The amounts must be separated by the following sub-categories: Inflation-indexed Securities Commercial Paper Municipal Bonds and Other. For the amount reported in Other supporting documentation must be submitted that provides details of the asset types within the sub-category. | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD43 | Stressed (Severely Adverse) MTM (Received) - Central Debt MTM (Received) - USD            | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) - Received:This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed securities. The amounts must be separated by the sovereign entity sub-categories: United States Germany United Kingdom & France Other Eurozone Japan and Other.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD44 | Stressed (Severely Adverse) MTM (Received) - Central Debt MTM (Received) - Germany        | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) - Received:This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed securities. The amounts must be separated by the sovereign entity sub-categories: United States Germany United Kingdom & France Other Eurozone Japan and Other.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD45 | Stressed (Severely Adverse) MTM (Received) - Central Debt MTM (Received) - UK/France      | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) - Received:This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed securities. The amounts must be separated by the sovereign entity sub-categories: United States Germany United Kingdom & France Other Eurozone Japan and Other.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD46 | Stressed (Severely Adverse) MTM (Received) - Central Debt MTM (Received) - Other Eurozone | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) - Received:This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed securities. The amounts must be separated by the sovereign entity sub-categories: United States Germany United Kingdom & France Other Eurozone Japan and Other.  | No | N/A |  | No Change |

|        |     |             |                          |     |          |          |          |   |         |                |    |   |    |     |  |           |
|--------|-----|-------------|--------------------------|-----|----------|----------|----------|---|---------|----------------|----|---|----|-----|--|-----------|
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD47 | Stressed (Severely Adverse)<br>MTM (Received) - Central<br>Debt MTM (Received) -<br>Japan               | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) -<br>Received:This category includes debt<br>obligations issued by a sovereign entity<br>or a government-sponsored enterprise<br>(G.S.E.). This category does not include<br>inflation-indexed securities. The<br>amounts must be separated by the<br>sovereign entity sub-categories: United<br>States Germany United Kingdom &<br>France Other Eurozone Japan and<br>Other. | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD48 | Stressed (Severely Adverse)<br>MTM (Received) - Central<br>Debt MTM (Received) -<br>Other               | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) -<br>Received:This category includes debt<br>obligations issued by a sovereign entity<br>or a government-sponsored enterprise<br>(G.S.E.). This category does not include<br>inflation-indexed securities. The<br>amounts must be separated by the<br>sovereign entity sub-categories: United<br>States Germany United Kingdom &<br>France Other Eurozone Japan and<br>Other. | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD49 | Stressed (Severely Adverse)<br>MTM (Received) - Equity<br>MTM (Received) - US                           | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) -<br>Received:This category includes publicly<br>traded and privately issued equity<br>securities. The amounts must be<br>separated by the country in which the<br>issuing entity is domiciled which are<br>grouped into the following sub-<br>categories: United States Canada<br>United Kingdom Eurozone and Other.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD50 | Stressed (Severely Adverse)<br>MTM (Received) - Equity<br>MTM (Received) - CAD                          | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) -<br>Received:This category includes publicly<br>traded and privately issued equity<br>securities. The amounts must be<br>separated by the country in which the<br>issuing entity is domiciled which are<br>grouped into the following sub-<br>categories: United States Canada<br>United Kingdom Eurozone and Other.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD51 | Stressed (Severely Adverse)<br>MTM (Received) - Equity<br>MTM (Received) - UK                           | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) -<br>Received:This category includes publicly<br>traded and privately issued equity<br>securities. The amounts must be<br>separated by the country in which the<br>issuing entity is domiciled which are<br>grouped into the following sub-<br>categories: United States Canada<br>United Kingdom Eurozone and Other.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD52 | Stressed (Severely Adverse)<br>MTM (Received) - Equity<br>MTM (Received) - Eurozone                     | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) -<br>Received:This category includes publicly<br>traded and privately issued equity<br>securities. The amounts must be<br>separated by the country in which the<br>issuing entity is domiciled which are<br>grouped into the following sub-<br>categories: United States Canada<br>United Kingdom Eurozone and Other.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD53 | Stressed (Severely Adverse)<br>MTM (Received) - Equity<br>MTM (Received) - Other<br>Economies (specify) | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) -<br>Received:This category includes publicly<br>traded and privately issued equity<br>securities. The amounts must be<br>separated by the country in which the<br>issuing entity is domiciled which are<br>grouped into the following sub-<br>categories: United States Canada<br>United Kingdom Eurozone and Other.   | No | N/A |  | No Change |

|        |     |             |                          |     |          |          |          |  |         |                |    |   |    |     |  |           |
|--------|-----|-------------|--------------------------|-----|----------|----------|----------|--|---------|----------------|----|---|----|-----|--|-----------|
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD54 | Stressed (Severely Adverse)<br>MTM (Received) - Corporate<br>Bonds Advanced Economies<br>MTM (Received) - IG     | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) -<br>Received: This category includes all debt<br>obligations issued by any public or<br>private entity that is not backed by the<br>full faith and credit of a single sovereign<br>country; specifically it includes<br>supranationals. This category does not<br>include commercial paper. The issuing<br>entity must be domiciled in a sovereign<br>that is defined as an advanced economy<br>in the instructions for schedule F. The<br>amounts must be separated into two<br>sub-categories: Investment Grade (IG)<br>and Sub-Investment Grade (Sub-IG).         | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD55 | Stressed (Severely Adverse)<br>MTM (Received) - Corporate<br>Bonds Advanced Economies<br>MTM (Received) - Sub-IG | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) -<br>Received: This category includes all debt<br>obligations issued by any public or<br>private entity that is not backed by the<br>full faith and credit of a single sovereign<br>country; specifically it includes<br>supranationals. This category does not<br>include commercial paper. The issuing<br>entity must be domiciled in a sovereign<br>that is defined as an advanced economy<br>in the instructions for schedule F. The<br>amounts must be separated into two<br>sub-categories: Investment Grade (IG)<br>and Sub-Investment Grade (Sub-IG).         | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD56 | Stressed (Severely Adverse)<br>MTM (Received) - Corporate<br>Bonds Other Economies<br>MTM (Received) - IG        | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) -<br>Received: This category includes all debt<br>obligations issued by any public or<br>private entity that is not backed by the<br>full faith and credit of a single sovereign<br>country; specifically it includes<br>supranationals. This category does not<br>include commercial paper. The issuing<br>entity must be domiciled in a sovereign<br>that is not an advanced economy as<br>defined in the instructions for schedule<br>F. The amounts must be separated into<br>two sub-categories: Investment Grade<br>(IG) and Sub-Investment Grade (Sub-<br>IG). | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD57 | Stressed (Severely Adverse)<br>MTM (Received) - Corporate<br>Bonds Other Economies<br>MTM (Received) - Sub-IG    | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) -<br>Received: This category includes all debt<br>obligations issued by any public or<br>private entity that is not backed by the<br>full faith and credit of a single sovereign<br>country; specifically it includes<br>supranationals. This category does not<br>include commercial paper. The issuing<br>entity must be domiciled in a sovereign<br>that is not an advanced economy as<br>defined in the instructions for schedule<br>F. The amounts must be separated into<br>two sub-categories: Investment Grade<br>(IG) and Sub-Investment Grade (Sub-<br>IG). | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD58 | Stressed (Severely Adverse)<br>MTM (Received) - ETF<br>(Received) - Equity                                       | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) -<br>Received: This category includes equity<br>shares of exchange-traded investment<br>funds (ETFs). The amounts must be<br>separated into two sub-categories that<br>define the majority of the assets held<br>by a given ETF: Equity and Fixed<br>Income.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD59 | Stressed (Severely Adverse)<br>MTM (Received) - ETF<br>(Received) - Fixed Income                                 | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) -<br>Received: This category includes equity<br>shares of exchange-traded investment<br>funds (ETFs). The amounts must be<br>separated into two sub-categories that<br>define the majority of the assets held<br>by a given ETF: Equity and Fixed<br>Income.  | No | N/A |  | No Change |

|        |     |             |                          |     |          |          |          |   |         |                |    |   |    |     |  |           |
|--------|-----|-------------|--------------------------|-----|----------|----------|----------|---|---------|----------------|----|---|----|-----|--|-----------|
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD60 | Stressed (Severely Adverse) MTM (Received) - US Agency MBS/CMBS MtM (Received) - Pass-Throughs              | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) - Received: This category includes mortgage-backed securities (MBS) and commercial mortgage-backed securities (CMBS) issued by U.S. government agencies and U.S. government-sponsored enterprises (GSEs) as defined in the FR Y-9C. The amounts must be separated into two sub-categories: Pass-throughs and Other.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD61 | Stressed (Severely Adverse) MTM (Received) - US Agency MBS/CMBS MtM (Received) - Other (specify)            | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) - Received: This category includes mortgage-backed securities (MBS) and commercial mortgage-backed securities (CMBS) issued by U.S. government agencies and U.S. government-sponsored enterprises (GSEs) as defined in the FR Y-9C. The amounts must be separated into two sub-categories: Pass-throughs and Other.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD62 | Stressed (Severely Adverse) MtM (Received) - Non-Agency RMBS/ABS/CMBS MtM (Received) - Investment Grade     | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) - Received: This category includes residential mortgage-backed securities (RMBS) asset-backed securities (ABS) and CMBS issued by an entity other than U.S. government agencies or U.S. GSEs. The amounts must be separated into two sub-categories: IG and Sub-IG.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD63 | Stressed (Severely Adverse) MTM (Received) - Non-Agency RMBS/ABS/CMBS MtM (Received) - Non-Investment Grade | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) - Received: This category includes residential mortgage-backed securities (RMBS) asset-backed securities (ABS) and CMBS issued by an entity other than U.S. government agencies or U.S. GSEs. The amounts must be separated into two sub-categories: IG and Sub-IG.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD64 | Stressed (Severely Adverse) MTM (Received) - Cash MTM (Received) - USD                                      | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) - Received: This category includes cash in any currency and must be separated by currency into the following sub-categories: USD EUR GBP JPY and Other.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD65 | Stressed (Severely Adverse) MTM (Received) - Cash MTM (Received) - EUR                                      | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) - Received: This category includes cash in any currency and must be separated by currency into the following sub-categories: USD EUR GBP JPY and Other.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD66 | Stressed (Severely Adverse) MTM (Received) - Cash MTM (Received) - GBP                                      | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) - Received: This category includes cash in any currency and must be separated by currency into the following sub-categories: USD EUR GBP JPY and Other.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD67 | Stressed (Severely Adverse) MTM (Received) - Cash MTM (Received) - JPY                                      | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) - Received: This category includes cash in any currency and must be separated by currency into the following sub-categories: USD EUR GBP JPY and Other.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD68 | Stressed (Severely Adverse) MTM (Received) - Cash MTM (Received) - Other                                    | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) - Received: This category includes cash in any currency and must be separated by currency into the following sub-categories: USD EUR GBP JPY and Other.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD69 | Stressed (Severely Adverse) MTM (Received) - Other MtM (Received) - Inflation-indexed securities            | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) - Received: This category includes all asset types that are not reported in the other defined asset categories. The amounts must be separated by the following sub-categories: Inflation-Indexed Securities Commercial Paper Municipal Bonds and Other. For the amount reported in Other supporting documentation must be submitted that provides details of the asset types within the sub-category. | No | N/A |  | No Change |

|        |     |             |                          |     |          |          |          |  |         |                |    |  |    |     |  |           |
|--------|-----|-------------|--------------------------|-----|----------|----------|----------|--|---------|----------------|----|--|----|-----|--|-----------|
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD70 | Stressed (Severely Adverse) MtM (Received) - Other MtM (Received) - Commercial paper | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) - Received:This category includes all asset types that are not reported in the other defined asset categories. The amounts must be separated by the following sub-categories: Inflation-Indexed Securities Commercial Paper Municipal Bonds and Other. For the amount reported in Other supporting documentation must be submitted that provides details of the asset types within the sub-category. | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD71 | Stressed (Severely Adverse) MtM (Received) - Other MtM (Received) - Municipals       | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) - Received:This category includes all asset types that are not reported in the other defined asset categories. The amounts must be separated by the following sub-categories: Inflation-Indexed Securities Commercial Paper Municipal Bonds and Other. For the amount reported in Other supporting documentation must be submitted that provides details of the asset types within the sub-category. | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20150331 | 99991231 | CACNFD72 | Stressed (Severely Adverse) MtM (Received) - Other MtM (Received) - Other (specify)  | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) - Received:This category includes all asset types that are not reported in the other defined asset categories. The amounts must be separated by the following sub-categories: Inflation-Indexed Securities Commercial Paper Municipal Bonds and Other. For the amount 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 | 20180331 | 99991231 | CACNID75 | Stressed (Adverse) MtM (Posted) - Central Debt MtM (Posted) - United States          | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Posted:This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed securities. The amounts must be separated by the sovereign entity sub-categories: United States Germany United Kingdom & France Other Eurozone Japan and Other.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNID76 | Stressed (Adverse) MtM (Posted) - Central Debt MtM (Posted) - Germany                | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Posted:This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed securities. The amounts must be separated by the sovereign entity sub-categories: United States Germany United Kingdom & France Other Eurozone Japan and Other.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNID77 | Stressed (Adverse) MtM (Posted) - Central Debt MtM (Posted) - United Kingdom/France  | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Posted:This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed securities. The amounts must be separated by the sovereign entity sub-categories: United States Germany United Kingdom & France Other Eurozone Japan and Other.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNID78 | Stressed (Adverse) MtM (Posted) - Central Debt MtM (Posted) - Other Eurozone         | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Posted:This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed securities. The amounts must be separated by the sovereign entity sub-categories: United States Germany United Kingdom & France Other Eurozone Japan and Other.   | No | N/A |  | No Change |



|        |     |             |                          |     |          |          |          |   |         |                |    |  |    |     |  |           |
|--------|-----|-------------|--------------------------|-----|----------|----------|----------|---|---------|----------------|----|--|----|-----|--|-----------|
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNID79 | Stressed (Adverse) MtM (Posted) - Central Debt MtM (Posted) - Japan               | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Posted:This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed securities. The amounts must be separated by the sovereign entity sub-categories: United States Germany United Kingdom & France Other Eurozone Japan and Other. | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNID80 | Stressed (Adverse) MtM (Posted) - Central Debt MtM (Posted) - Other               | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Posted:This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed securities. The amounts must be separated by the sovereign entity sub-categories: United States Germany United Kingdom & France Other Eurozone Japan and Other. | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNID81 | Stressed (Adverse) MtM (Posted) - Equity MtM (Posted) - US                        | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Posted:This category includes publicly traded and privately issued equity securities. The amounts must be separated by the country in which the issuing entity is domiciled which are grouped into the following sub-categories: United States Canada United Kingdom Eurozone and Other.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNID82 | Stressed (Adverse) MtM (Posted) - Equity MtM (Posted) - CAD                       | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Posted:This category includes publicly traded and privately issued equity securities. The amounts must be separated by the country in which the issuing entity is domiciled which are grouped into the following sub-categories: United States Canada United Kingdom Eurozone and Other.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNID83 | Stressed (Adverse) MtM (Posted) - Equity MtM (Posted) - UK                        | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Posted:This category includes publicly traded and privately issued equity securities. The amounts must be separated by the country in which the issuing entity is domiciled which are grouped into the following sub-categories: United States Canada United Kingdom Eurozone and Other.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNID84 | Stressed (Adverse) MtM (Posted) - Equity MtM (Posted) - Eurozone                  | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Posted:This category includes publicly traded and privately issued equity securities. The amounts must be separated by the country in which the issuing entity is domiciled which are grouped into the following sub-categories: United States Canada United Kingdom Eurozone and Other.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNID85 | Stressed (Adverse) MtM (Posted) - Equity MtM (Posted) - Other Economies (specify) | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Posted:This category includes publicly traded and privately issued equity securities. The amounts must be separated by the country in which the issuing entity is domiciled which are grouped into the following sub-categories: United States Canada United Kingdom Eurozone and Other.  | No | N/A |  | No Change |

|        |     |             |                          |     |          |          |          |   |         |                |    |  |    |     |  |           |
|--------|-----|-------------|--------------------------|-----|----------|----------|----------|---|---------|----------------|----|--|----|-----|--|-----------|
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNID86 | Stressed (Adverse) MtM (Posted) - Corporate Bonds<br>Advanced Economies MtM (Posted) - IG     | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Posted:This category includes all debt obligations issued by any public or private entity that is not backed by the full faith and credit of a single sovereign country; specifically it includes supranationals. This category does not include commercial paper. The issuing entity must be domiciled in a sovereign that is defined as an advanced economy in the instructions for schedule F. The amounts must be separated into two sub-categories: Investment Grade (IG) and Sub-Investment Grade (Sub-IG).     | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNID87 | Stressed (Adverse) MtM (Posted) - Corporate Bonds<br>Advanced Economies MtM (Posted) - Sub-IG | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Posted:This category includes all debt obligations issued by any public or private entity that is not backed by the full faith and credit of a single sovereign country; specifically it includes supranationals. This category does not include commercial paper. The issuing entity must be domiciled in a sovereign that is defined as an advanced economy in the instructions for schedule F. The amounts must be separated into two sub-categories: Investment Grade (IG) and Sub-Investment Grade (Sub-IG).     | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNID88 | Stressed (Adverse) MtM (Posted) - Corporate Bonds<br>Other Economies MtM (Posted) - IG        | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Posted:This category includes all debt obligations issued by any public or private entity that is not backed by the full faith and credit of a single sovereign country; specifically it includes supranationals. This category does not include commercial paper. The issuing entity must be domiciled in a sovereign that is not an advanced economy as defined in the instructions for schedule F. The amounts must be separated into two sub-categories: Investment Grade (IG) and Sub-Investment Grade (Sub-IG). | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNID89 | Stressed (Adverse) MtM (Posted) - Corporate Bonds<br>Other Economies MtM (Posted) - Sub-IG    | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Posted:This category includes all debt obligations issued by any public or private entity that is not backed by the full faith and credit of a single sovereign country; specifically it includes supranationals. This category does not include commercial paper. The issuing entity must be domiciled in a sovereign that is not an advanced economy as defined in the instructions for schedule F. The amounts must be separated into two sub-categories: Investment Grade (IG) and Sub-Investment Grade (Sub-IG). | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNID90 | Stressed (Adverse) MtM (Posted) - ETF (Posted) - Equity                                       | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Posted:This category includes equity shares of exchange-traded investment funds (ETFs). The amounts must be separated into two sub-categories that define the majority of the assets held by a given ETF: Equity and Fixed Income.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNID91 | Stressed (Adverse) MtM (Posted) - ETF (Posted) - Fixed Income                                 | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Posted:This category includes equity shares of exchange-traded investment funds (ETFs). The amounts must be separated into two sub-categories that define the majority of the assets held by a given ETF: Equity and Fixed Income.  | No | N/A |  | No Change |

|        |     |             |                          |     |          |          |          |  |         |                |    |   |    |     |  |           |
|--------|-----|-------------|--------------------------|-----|----------|----------|----------|--|---------|----------------|----|---|----|-----|--|-----------|
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNID92 | Stressed (Adverse) MtM (Posted) - US Agency MBS/CMBS MtM (Posted) - Pass-Throughs              | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Posted:This category includes mortgage-backed securities (MBS) and commercial mortgage-backed securities (CMBS) issued by U.S. government agencies and U.S. government-sponsored enterprises (GSEs) as defined in the FR Y-9C. The amounts must be separated into two sub-categories: Pass-throughs and Other.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNID93 | Stressed (Adverse) MtM (Posted) - US Agency MBS/CMBS MtM (Posted) - Other (specify)            | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Posted:This category includes mortgage-backed securities (MBS) and commercial mortgage-backed securities (CMBS) issued by U.S. government agencies and U.S. government-sponsored enterprises (GSEs) as defined in the FR Y-9C. The amounts must be separated into two sub-categories: Pass-throughs and Other.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNID94 | Stressed (Adverse) MtM (Posted) - Non-Agency RMBS/ABS/CMBS MtM (Posted) - Investment Grade     | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Posted:This category includes residential mortgage-backed securities (RMBS) asset-backed securities (ABS) and CMBS issued by an entity other than U.S. government agencies or U.S. GSEs. The amounts must be separated into two sub-categories: IG and Sub-IG.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNID95 | Stressed (Adverse) MtM (Posted) - Non-Agency RMBS/ABS/CMBS MtM (Posted) - Non-Investment Grade | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Posted:This category includes residential mortgage-backed securities (RMBS) asset-backed securities (ABS) and CMBS issued by an entity other than U.S. government agencies or U.S. GSEs. The amounts must be separated into two sub-categories: IG and Sub-IG.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNID96 | Stressed (Adverse) MtM (Posted) - Cash MtM (Posted) - USD                                      | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Posted:This category includes cash in any currency and must be separated by currency into the following sub-categories: USD EUR GBP JPY and Other.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNID97 | Stressed (Adverse) MtM (Posted) - Cash MtM (Posted) - EUR                                      | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Posted:This category includes cash in any currency and must be separated by currency into the following sub-categories: USD EUR GBP JPY and Other.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNID98 | Stressed (Adverse) MtM (Posted) - Cash MtM (Posted) - GBP                                      | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Posted:This category includes cash in any currency and must be separated by currency into the following sub-categories: USD EUR GBP JPY and Other.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNID99 | Stressed (Adverse) MtM (Posted) - Cash MtM (Posted) - JPY                                      | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Posted:This category includes cash in any currency and must be separated by currency into the following sub-categories: USD EUR GBP JPY and Other.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNIE00 | Stressed (Adverse) MtM (Posted) - Cash MtM (Posted) - Other                                    | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Posted:This category includes cash in any currency and must be separated by currency into the following sub-categories: USD EUR GBP JPY and Other.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNIE01 | Stressed (Adverse) MtM (Posted) - Other MtM (Posted) - Inflation-indexed securities            | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Posted:This category includes all asset types that are not reported in the other defined asset categories. The amounts must be separated by the following sub-categories: Inflation-indexed Securities Commercial Paper Municipal Bonds and Other. For the amount reported in Other supporting documentation must be submitted that provides details of the asset types within the sub-category. | No | N/A |  | No Change |

|        |     |             |                          |     |          |          |          |  |         |                |    |   |    |     |  |           |
|--------|-----|-------------|--------------------------|-----|----------|----------|----------|--|---------|----------------|----|---|----|-----|--|-----------|
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNIE02 | Stressed (Adverse) MtM (Posted) - Other MtM (Posted) - Commercial paper          | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Posted:This category includes all asset types that are not reported in the other defined asset categories. The amounts must be separated by the following sub-categories: Inflation-indexed Securities Commercial Paper Municipal Bonds and Other. For the amount reported in Other supporting documentation must be submitted that provides details of the asset types within the sub-category. | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNIE03 | Stressed (Adverse) MtM (Posted) - Other MtM (Posted) - Municipals                | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Posted:This category includes all asset types that are not reported in the other defined asset categories. The amounts must be separated by the following sub-categories: Inflation-indexed Securities Commercial Paper Municipal Bonds and Other. For the amount reported in Other supporting documentation must be submitted that provides details of the asset types within the sub-category. | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNIE04 | Stressed (Adverse) MtM (Posted) - Other MtM (Posted) - Other (specify)           | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Posted:This category includes all asset types that are not reported in the other defined asset categories. The amounts must be separated by the following sub-categories: Inflation-indexed Securities Commercial Paper Municipal Bonds and Other. For the amount reported in Other supporting documentation must be submitted that provides details of the asset types within the sub-category. | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNIE05 | Stressed (Adverse) MtM (Received) - Central Debt MtM (Received) - USD            | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Received:This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed securities. The amounts must be separated by the sovereign entity sub-categories: United States Germany United Kingdom & France Other Eurozone Japan and Other.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNIE06 | Stressed (Adverse) MtM (Received) - Central Debt MtM (Received) - Germany        | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Received:This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed securities. The amounts must be separated by the sovereign entity sub-categories: United States Germany United Kingdom & France Other Eurozone Japan and Other.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNIE07 | Stressed (Adverse) MtM (Received) - Central Debt MtM (Received) - UK/France      | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Received:This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed securities. The amounts must be separated by the sovereign entity sub-categories: United States Germany United Kingdom & France Other Eurozone Japan and Other.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNIE08 | Stressed (Adverse) MtM (Received) - Central Debt MtM (Received) - Other Eurozone | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Received:This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed securities. The amounts must be separated by the sovereign entity sub-categories: United States Germany United Kingdom & France Other Eurozone Japan and Other.  | No | N/A |  | No Change |

|        |     |             |                          |     |          |          |          |   |         |                |    |   |    |     |  |           |
|--------|-----|-------------|--------------------------|-----|----------|----------|----------|---|---------|----------------|----|---|----|-----|--|-----------|
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNIE09 | Stressed (Adverse) MtM (Received) - Central Debt MtM (Received) - Japan               | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Received: This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed securities. The amounts must be separated by the sovereign entity sub-categories: United States Germany United Kingdom & France Other Eurozone Japan and Other. | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNIE10 | Stressed (Adverse) MtM (Received) - Central Debt MtM (Received) - Other               | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Received: This category includes debt obligations issued by a sovereign entity or a government-sponsored enterprise (G.S.E.). This category does not include inflation-indexed securities. The amounts must be separated by the sovereign entity sub-categories: United States Germany United Kingdom & France Other Eurozone Japan and Other. | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNIE11 | Stressed (Adverse) MtM (Received) - Equity MtM (Received) - US                        | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Received: This category includes publicly traded and privately issued equity securities. The amounts must be separated by the country in which the issuing entity is domiciled which are grouped into the following sub-categories: United States Canada United Kingdom Eurozone and Other.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNIE12 | Stressed (Adverse) MtM (Received) - Equity MtM (Received) - CAD                       | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Received: This category includes publicly traded and privately issued equity securities. The amounts must be separated by the country in which the issuing entity is domiciled which are grouped into the following sub-categories: United States Canada United Kingdom Eurozone and Other.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNIE13 | Stressed (Adverse) MtM (Received) - Equity MtM (Received) - UK                        | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Received: This category includes publicly traded and privately issued equity securities. The amounts must be separated by the country in which the issuing entity is domiciled which are grouped into the following sub-categories: United States Canada United Kingdom Eurozone and Other.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNIE14 | Stressed (Adverse) MtM (Received) - Equity MtM (Received) - Eurozone                  | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Received: This category includes publicly traded and privately issued equity securities. The amounts must be separated by the country in which the issuing entity is domiciled which are grouped into the following sub-categories: United States Canada United Kingdom Eurozone and Other.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNIE15 | Stressed (Adverse) MtM (Received) - Equity MtM (Received) - Other Economies (specify) | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Received: This category includes publicly traded and privately issued equity securities. The amounts must be separated by the country in which the issuing entity is domiciled which are grouped into the following sub-categories: United States Canada United Kingdom Eurozone and Other.  | No | N/A |  | No Change |

|        |     |             |                          |     |          |          |          |  |         |                |    |   |    |     |  |           |
|--------|-----|-------------|--------------------------|-----|----------|----------|----------|--|---------|----------------|----|---|----|-----|--|-----------|
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNIE16 | Stressed (Adverse) MtM (Received) - Corporate Bonds Advanced Economies MtM (Received) - IG     | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Received: This category includes all debt obligations issued by any public or private entity that is not backed by the full faith and credit of a single sovereign country; specifically it includes supranationals. This category does not include commercial paper. The issuing entity must be domiciled in a sovereign that is 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 | 20180331 | 99991231 | CACNIE17 | Stressed (Adverse) MtM (Received) - Corporate Bonds Advanced Economies MtM (Received) - Sub-IG | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Received: This category includes all debt obligations issued by any public or private entity that is not backed by the full faith and credit of a single sovereign country; specifically it includes supranationals. This category does not include commercial paper. The issuing entity must be domiciled in a sovereign that is 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 | 20180331 | 99991231 | CACNIE18 | Stressed (Adverse) MtM (Received) - Corporate Bonds Other Economies MtM (Received) - IG        | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Received: This category includes all debt obligations issued by any public or private entity that is not backed by the full faith and credit of a single sovereign country; specifically it includes supranationals. This category does not include commercial paper. The issuing entity must be domiciled in a sovereign that is not an advanced economy as defined in the instructions for 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 | 20180331 | 99991231 | CACNIE19 | Stressed (Adverse) MtM (Received) - Corporate Bonds Other Economies MtM (Received) - Sub-IG    | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Received: This category includes all debt obligations issued by any public or private entity that is not backed by the full faith and credit of a single sovereign country; specifically it includes supranationals. This category does not include commercial paper. The issuing entity must be domiciled in a sovereign that is not an advanced economy as defined in the instructions for 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 | 20180331 | 99991231 | CACNIE20 | Stressed (Adverse) MtM (Received) - ETF (Received) - Equity                                    | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Received: This category includes equity shares of exchange-traded investment funds (ETFs). The amounts must be separated into two sub-categories that define the majority of the assets held by a given ETF: Equity and Fixed Income.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNIE21 | Stressed (Adverse) MtM (Received) - ETF (Received) - Fixed Income                              | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Received: This category includes equity shares of exchange-traded investment funds (ETFs). The amounts must be separated into two sub-categories that define the majority of the assets held by a given ETF: Equity and Fixed Income.  | No | N/A |  | No Change |

|        |     |             |                          |     |          |          |          |  |         |                |    |   |    |     |  |           |
|--------|-----|-------------|--------------------------|-----|----------|----------|----------|--|---------|----------------|----|---|----|-----|--|-----------|
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNIE22 | Stressed (Adverse) MtM (Received) - US Agency MBS/CMBS MtM (Received) - Pass-Throughs              | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Received:This category includes mortgage-backed securities (MBS) and commercial mortgage-backed securities (CMBS) issued by U.S. government agencies and U.S. government-sponsored enterprises (GSEs) as defined in the FR Y-9C. The amounts must be separated into two sub-categories: Pass-throughs and Other.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNIE23 | Stressed (Adverse) MtM (Received) - US Agency MBS/CMBS MtM (Received) - Other (specify)            | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Received:This category includes mortgage-backed securities (MBS) and commercial mortgage-backed securities (CMBS) issued by U.S. government agencies and U.S. government-sponsored enterprises (GSEs) as defined in the FR Y-9C. The amounts must be separated into two sub-categories: Pass-throughs and Other.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNIE24 | Stressed (Adverse) MtM (Received) - Non-Agency RMBS/ABS/CMBS MtM (Received) - Investment Grade     | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Received:This category includes residential mortgage-backed securities (RMBS) asset-backed securities (ABS) and CMBS issued by an entity other than U.S. government agencies or U.S. GSEs. The amounts must be separated into two sub-categories: IG and Sub-IG.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNIE25 | Stressed (Adverse) MtM (Received) - Non-Agency RMBS/ABS/CMBS MtM (Received) - Non-Investment Grade | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Received:This category includes residential mortgage-backed securities (RMBS) asset-backed securities (ABS) and CMBS issued by an entity other than U.S. government agencies or U.S. GSEs. The amounts must be separated into two sub-categories: IG and Sub-IG.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNIE26 | Stressed (Adverse) MtM (Received) - Cash MtM (Received) - USD                                      | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Received:This category includes cash in any currency and must be separated by currency into the following sub-categories: USD EUR GBP JPY and Other.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNIE27 | Stressed (Adverse) MtM (Received) - Cash MtM (Received) - EUR                                      | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Received:This category includes cash in any currency and must be separated by currency into the following sub-categories: USD EUR GBP JPY and Other.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNIE28 | Stressed (Adverse) MtM (Received) - Cash MtM (Received) - GBP                                      | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Received:This category includes cash in any currency and must be separated by currency into the following sub-categories: USD EUR GBP JPY and Other.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNIE29 | Stressed (Adverse) MtM (Received) - Cash MtM (Received) - JPY                                      | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Received:This category includes cash in any currency and must be separated by currency into the following sub-categories: USD EUR GBP JPY and Other.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNIE30 | Stressed (Adverse) MtM (Received) - Cash MtM (Received) - Other                                    | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Received:This category includes cash in any currency and must be separated by currency into the following sub-categories: USD EUR GBP JPY and Other.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_MTM | CPC_SFT_MTM_Data_Collect | 5.2 | 20180331 | 99991231 | CACNIE31 | Stressed (Adverse) MtM (Received) - Other MtM (Received) - Inflation-indexed securities            | Numeric | Numeric (16 6) | No | Stressed (Adverse) - Received:This category includes all asset types that are not reported in the other defined asset categories. The amounts must be separated by the following sub-categories: Inflation-indexed Securities Commercial Paper Municipal Bonds and Other. For the amount 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 | 20180331 | 99991231 | CACNIE32  | Stressed (Adverse) MtM (Received) - Other MtM (Received) - Commercial paper                   | Numeric  | Numeric (16 6) | No  | Stressed (Adverse) - Received: This category includes all asset types that are not reported in the other defined asset categories. The amounts must be separated by the following sub-categories: Inflation-indexed Securities Commercial Paper Municipal Bonds and Other. For the amount 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 | 20180331 | 99991231 | CACNIE33  | Stressed (Adverse) MtM (Received) - Other MtM (Received) - Municipal Bonds                    | Numeric  | Numeric (16 6) | No  | Stressed (Adverse) - Received: This category includes all asset types that are not reported in the other defined asset categories. The amounts must be separated by the following sub-categories: Inflation-indexed Securities Commercial Paper Municipal Bonds and Other. For the amount 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 | 20180331 | 99991231 | CACNIE34  | Stressed (Adverse) MtM (Received) - Other MtM (Received) - Other (specify)                    | Numeric  | Numeric (16 6) | No  | Stressed (Adverse) - Received: This category includes all asset types that are not reported in the other defined asset categories. The amounts must be separated by the following sub-categories: Inflation-indexed Securities Commercial Paper Municipal Bonds and Other. For the amount 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 | CACNM906  | Internal rating   | Text     | Varchar (5)    | Yes | Internal Rating  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_AGG | CPC_SFT_AGG_Data_Collect | 5.3 | 20150331 | 99991231 | CACNM907  | External rating   | Text     | Varchar (5)    | Yes | External rating from a Nationally Recognized Statistical Rating Organization (NRSRO)   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_AGG | CPC_SFT_AGG_Data_Collect | 5.3 | 20150331 | 99991231 | 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 |  | No Change |
| FRY14Q | CPC | CPC_SFT_AGG | CPC_SFT_AGG_Data_Collect | 5.3 | 20150331 | 99991231 | CACNM912  | Net CE  | Numeric  | Numeric (12 6) | No  | The current credit exposure to the counterparty legal entity for the netting agreement under close-out.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_AGG | CPC_SFT_AGG_Data_Collect | 5.3 | 20150331 | 99991231 | CACNFD73  | Stressed Net CE FR Scenario (Severely Adverse)  | Numeric  | Numeric (12 6) | No  | Stressed Net CE FR Scenario (Severely Adverse)   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_SFT_AGG | CPC_SFT_AGG_Data_Collect | 5.3 | 20150331 | 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 Bonds Non-Agency (ABS RMBS) and Sovereigns) and excludes cash. - Received                          | 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 Equities Corporate Bonds Non-Agency (ABS RMBS) and Sovereigns) and excludes cash. - Received        | 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 | 20171231 | ID_RSSD   | ID_RSSD  | Numeric  | Numeric (7 0)  | Yes | Unique ID of the Reporting Institution   | No | N/A |  | Archived  |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | D_DT      | D_DT   | DateTime | DateTime       | Yes | Reporting Quarter End Date (YYYY-MM-DDT00:00:00)   | No | N/A |  | Archived  |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | TRANSTYPE | TRANSTYPE  | Text     | Varchar (1)    | Yes | TransType (Insert "I" Update "U" Delete "D")   | No | N/A |  | Archived  |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | CACVM926  | Subschedule_ID   | Text     | Varchar (5)    | Yes | Sub Schedule: 'L61' 'L61a'   | No | N/A |  | Archived  |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | CACSR619  | Parent/Consolidated Entity CP ID   | Text     | Varchar (30)   | Yes | A unique identifier assigned to the counterparty reported in the Counterparty Name column which must be the parent/consolidated entity.  | No | N/A |  | Archived  |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | CACSM902  | Netting Set ID   | Text     | Varchar (100)  | Yes | A unique identifier (for example alphanumeric) assigned to the netting agreement being reported.   | No | N/A |  | Archived  |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | CACSR621  | Legal Entity ID  | Text     | Varchar (30)   | Yes | A unique identifier (for example alphanumeric) assigned to the legal entity reported in the Counterparty Legal Entity column which must correspond to the parent/consolidated entity. This ID must be unique and consistent across sub-schedules   | No | N/A |  | Archived  |

|        |     |             |                          |                 |          |          |          |  |         |                |     |   |    |     |  |          |
|--------|-----|-------------|--------------------------|-----------------|----------|----------|----------|--|---------|----------------|-----|---|----|-----|--|----------|
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | CACVH346 | Submission Type  | Text    | Varchar (30)   | Yes | Indicate 'CCAR/Stressed' or 'Regular/Unstressed'  | No | N/A |  | Archived |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | FileDate | Data as of date  | Date    | Date           | No  | Data as-of date (YYYY-MM-DD)  | No | N/A |  | Archived |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | CACSM899 | Rank   | Text    | Varchar (5)    | No  | The rank of the counterparty as ordered according to the sub-schedule instructions.   | No | N/A |  | Archived |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | CACSM900 | CP Name (parent/consolidated)  | Text    | Varchar (200)  | No  | The name of the consolidated organization that is either a CCP G-7 sovereign country or one of the top 25 counterparties.   | No | N/A |  | Archived |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | 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 |  | Archived |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | CACSM904 | Industry   | Text    | Varchar (30)   | No  | Industry: Banks; CCPs; Financial guarantors; Local authorities; Non-financial corporates; Other financials; Sovereigns; SPVs; or Other.   | No | N/A |  | Archived |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | CACSM905 | Country  | Text    | Varchar (2)    | No  | Countries should be identified using the standard ISO two-letter codes available at <a href="https://www.iso.org/">https://www.iso.org/</a> . For supranational entities report "XX."                   | No | N/A |  | Archived |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | CACSM906 | Rating   | Text    | Varchar (5)    | No  | Rating  | No | N/A |  | Archived |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | CACSR550 | Netting Agreement Details - CSA Type   | Text    | Varchar (20)   | No  | Netting Agreement Details - CSA Type: No CSA 1-way CSA 2-way SCSA 2-way old CSA and Centrally Cleared.  | No | N/A |  | Archived |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | CACSR551 | Netting Agreement Details - Independent Amount (non CCP) or Initial Margin (CCP) | Numeric | Numeric (10 4) | No  | The net amount of margin posted by the CP legal entity at the time of execution of the agreement.   | No | N/A |  | Archived |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | CACSR552 | Netting Agreement Details - Non-cash collateral type                             | Text    | Varchar (125)  | No  | Non-cash collateral type: U.S. Debt Non U.S. Sovereign Debt Investment Grade Corporate Debt Public Equity Public Convertibles and Other.  | No | N/A |  | Archived |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | CACSR553 | Netting Agreement Details - Excess Variation Margin (for CCPs)                   | Numeric | Numeric (10 4) | No  | The total amount of excess variation margin (mark-to-market margin posted by the BHC in excess of the CCP's requirements) posted to the CCP legal entity under the agreement.                           | No | N/A |  | Archived |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | CACSR554 | Netting Agreement Details - Default Fund (for CCPs)                              | Numeric | Numeric (10 4) | No  | The amount required under the agreement to be contributed to the default fund of a CCP legal entity.  | No | N/A |  | Archived |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | CACSR555 | Netting Agreement Details - Threshold CP   | Numeric | Numeric (20 6) | No  | The amount of exposure that one party is willing to have to the other party before the other party is required to post collateral.  | No | N/A |  | Archived |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | CACSR556 | Netting Agreement Details - Threshold BHC  | Numeric | Numeric (15 4) | No  | The amount of exposure that one party is willing to have to the other party before the other party is required to post collateral.  | No | N/A |  | Archived |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | CACSR557 | Netting Agreement Details - Minimum Transfer Amount CP                           | Numeric | Numeric (10 4) | No  | The minimum amount that must be transferred to the counterparty for any margin call.  | No | N/A |  | Archived |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | CACSR558 | Netting Agreement Details - Minimum Transfer Amount BHC                          | Numeric | Numeric (8 4)  | No  | The minimum amount that must be transferred to the BHC for any margin call.   | No | N/A |  | Archived |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | CACSR559 | Netting Agreement Details - Margining frequency                                  | Numeric | Numeric (4 0)  | No  | The frequency (in days) of margin call per the netting agreement.   | No | N/A |  | Archived |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | CACSR560 | Netting Agreement Details - CSA contractual features (non-vanilla)               | Text    | Varchar (100)  | No  | CSA contractual features (non-vanilla): Downgrade Trigger Break Clause - Mandatory Break Clause - Optional and Other. If more than one applies for a given netting set list them all (comma separated). | No | N/A |  | Archived |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | CACSR561 | Netting Agreement Details - WWR position   | Text    | Varchar (8)    | No  | WWR position: Specific General or None.   | No | N/A |  | Archived |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | CACSR562 | Stressed Current Exposure - Total Stressed Net CE FR scenario (Severely Adverse) | Numeric | Numeric (12 6) | No  | Stressed Current Exposure - Total Stressed Net CE FR scenario (Severely Adverse)  | No | N/A |  | Archived |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | CACSR563 | Stressed Current Exposure - Total Stressed Net CE FR scenario (Adverse)          | Numeric | Numeric (12 6) | No  | Stressed Current Exposure - Total Stressed Net CE FR scenario (Adverse)   | No | N/A |  | Archived |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | CACSR564 | Stressed Current Exposure - Stressed Net CE FR scenario (Severely Adverse)       | Numeric | Numeric (12 6) | No  | Stressed Current Exposure - Stressed Net CE FR scenario (Severely Adverse)  | No | N/A |  | Archived |

|        |     |             |                          |                 |          |          |          |   |         |                |    |  |    |     |  |          |
|--------|-----|-------------|--------------------------|-----------------|----------|----------|----------|---|---------|----------------|----|--|----|-----|--|----------|
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | CACSR565 | Stressed Current Exposure - Stressed Net CE FR scenario (Adverse)   | Numeric | Numeric (12 6) | No | Stressed Current Exposure - Stressed Net CE FR scenario (Adverse)  | No | N/A |  | Archived |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | 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 |  | Archived |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | 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 |  | Archived |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | 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 |  | Archived |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | 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 |  | Archived |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | 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 |  | Archived |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | 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 |  | Archived |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | 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 |  | Archived |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | 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 |  | Archived |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | 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 |  | Archived |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | 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 |  | Archived |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | 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 |  | Archived |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | 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 |  | Archived |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | 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 |  | Archived |

|        |     |             |                          |                 |          |          |           |  |          |                |     |  |    |     |  |           |
|--------|-----|-------------|--------------------------|-----------------|----------|----------|-----------|--|----------|----------------|-----|--|----|-----|--|-----------|
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | 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 |  | Archived  |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | CACSR580  | Credit Quality and CDS Hedges - CDS Reference Entity Type                              | Text     | Varchar (15)   | No  | Credit Quality and CDS Hedges - CDS Reference Entity Type: CP Legal Entity CP Parent or Proxy.   | No | N/A |  | Archived  |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | CACSR581  | Credit Quality and CDS Hedges - 5Y CDS Spread (bp)                                     | Numeric  | Numeric (16 6) | No  | The quoted five-year CDS spread of the reference entity.   | No | N/A |  | Archived  |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | CACSR582  | Credit Quality and CDS Hedges - CDS Recovery   | Numeric  | Numeric (8 4)  | No  | The recovery rate associated with the quoted CDS spread.   | No | N/A |  | Archived  |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | 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 |  | Archived  |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | CACSR583  | Credit Quality and CDS Hedges - WWR hedge?   | Text     | Varchar (3)    | No  | WWR hedge  | No | N/A |  | Archived  |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | CACSR584  | Credit Quality and CDS Hedges - CDS Hedge Notional                                     | Numeric  | Numeric (12 6) | No  | The notional amount of specific CDS hedges on the derivatives under the agreement.   | No | N/A |  | Archived  |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | CACSR585  | Credit Quality and CDS Hedges - CDS Hedge CR01   | Numeric  | Numeric (12 6) | No  | The CR01 of the CDS hedge for the specific CDS positions.  | No | N/A |  | Archived  |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | CACSR586  | Credit Quality and CDS Hedges - 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 |  | Archived  |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | CACSR587  | Credit Quality and CDS Hedges - 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 |  | Archived  |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | CACSR588  | Credit Quality and CDS Hedges - CDS Hedge Stressed 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 |  | Archived  |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | CACSR589  | Credit Quality and CDS Hedges - CDS Hedge Stressed 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 |  | Archived  |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | CACSR590  | Credit Quality and CDS Hedges - Stressed CVA FR scenario (Severely Adverse)            | Numeric  | Numeric (16 6) | No  | CVA for the derivatives within the agreement as evaluated under the supervisory global market shock scenarios.   | No | N/A |  | Archived  |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20150331 | 20171231 | CACSR591  | Credit Quality and CDS Hedges - Stressed CVA FR scenario (Adverse)                     | Numeric  | Numeric (16 6) | No  | CVA for the derivatives within the agreement as evaluated under the supervisory global market shock scenarios.   | No | N/A |  | Archived  |
| FRY14Q | CPC | CPC_DRV_AGG | CPC_DRV_AGG_Data_Collect | 6.1 6.1.a 6.1.b | 20160630 | 20171231 | CACSR620  | Industry Code  | Numeric  | Numeric (6 0)  | No  | Report the four to six digit numeric code that describes the primary business activity of the parent/consolidated entity according to the North American Industry Classification System (NAICS). Six digit code required for all financial counterparties.   | No | N/A |  | Archived  |
| FRY14Q | CPC | CPC_DRV_MTM | CPC_DRV_MTM_Data_Collect | 5.4 (prior 6.2) | 20150331 | 99991231 | ID_RSSD   | ID_RSSD  | Numeric  | Numeric (7 0)  | Yes | Unique ID of the Reporting Institution   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_MTM | CPC_DRV_MTM_Data_Collect | 5.4 (prior 6.2) | 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_DRV_MTM | CPC_DRV_MTM_Data_Collect | 5.4 (prior 6.2) | 20150331 | 99991231 | TRANSTYPE | TRANSTYPE  | Text     | Varchar (1)    | Yes | TransType (Insert "I" Update "U" Delete "D")   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_MTM | CPC_DRV_MTM_Data_Collect | 5.4 (prior 6.2) | 20150331 | 99991231 | CACVM926  | Subschedule_ID   | Text     | Varchar (5)    | Yes | Sub Schedule: 'L54' (On and prior to 20171231 'L62' 'L62a' 'L62b')   | No | N/A | In submissions on and after 20180331 report a value of 'L54' | No Change |
| FRY14Q | CPC | CPC_DRV_MTM | CPC_DRV_MTM_Data_Collect | 5.4 (prior 6.2) | 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 | 5.4 (prior 6.2) | 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 | 5.4 (prior 6.2) | 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 | 5.4 (prior 6.2) | 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 | 5.4 (prior 6.2) | 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_DRV_MTM | CPC_DRV_MTM_Data_Collect | 5.4 (prior 6.2) | 20180331 | 99991231 | CACSID60 | Rank Methodology   | Text    | Varchar (30)   | No  | Indicate which ranking methodology applies to the reported counterparties.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_MTM | CPC_DRV_MTM_Data_Collect | 5.4 (prior 6.2) | 20150331 | 99991231 | CACSM899 | Rank   | Text    | Varchar (5)    | No  | The rank of the consolidated/parent counterparty as ordered according to the rank methodology indicated. For CCPs specify rank as "CCP"; for G-7 sovereigns specify rank as "G7".  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_MTM | CPC_DRV_MTM_Data_Collect | 5.4 (prior 6.2) | 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 | 5.4 (prior 6.2) | 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 | 5.4 (prior 6.2) | 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 | 5.4 (prior 6.2) | 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 | 5.4 (prior 6.2) | 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 | 5.4 (prior 6.2) | 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 | 5.4 (prior 6.2) | 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 | 5.4 (prior 6.2) | 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 | 5.4 (prior 6.2) | 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 | 5.4 (prior 6.2) | 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 | 5.4 (prior 6.2) | 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 | 5.4 (prior 6.2) | 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 | 5.4 (prior 6.2) | 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 | 5.4 (prior 6.2) | 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 | 5.4 (prior 6.2) | 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 | 5.4 (prior 6.2) | 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 | 5.4 (prior 6.2) | 20150331 | 99991231 | CACSR606 | Stressed (Severely Adverse) Exposure MTM by Asset category - Vanilla Interest Rate Derivatives MtM          | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) 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 | 5.4 (prior 6.2) | 20150331 | 99991231 | CACSR607 | Stressed (Severely Adverse) Exposure MTM by Asset category - Vanilla FX Derivatives MtM                     | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) Exposure MTM by Asset category - Vanilla FX Derivatives MtM                     | No | N/A | No Change |
| FRY14Q | CPC | CPC_DRV_MTM | CPC_DRV_MTM_Data_Collect | 5.4 (prior 6.2) | 20150331 | 99991231 | CACSR608 | Stressed (Severely Adverse) Exposure MTM by Asset category - Vanilla Commodity (Cash) Derivatives MtM       | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) 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 | 5.4 (prior 6.2) | 20150331 | 99991231 | CACSR609 | Stressed (Severely Adverse) Exposure MTM by Asset category - Vanilla Credit Derivatives MtM                 | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) Exposure MTM by Asset category - Vanilla Credit Derivatives MtM                 | No | N/A | No Change |
| FRY14Q | CPC | CPC_DRV_MTM | CPC_DRV_MTM_Data_Collect | 5.4 (prior 6.2) | 20150331 | 99991231 | CACSR610 | Stressed (Severely Adverse) Exposure MTM by Asset category - Vanilla Equity Derivatives MtM                 | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) Exposure MTM by Asset category - Vanilla Equity Derivatives MtM                 | No | N/A | No Change |
| FRY14Q | CPC | CPC_DRV_MTM | CPC_DRV_MTM_Data_Collect | 5.4 (prior 6.2) | 20150331 | 99991231 | CACSR611 | Stressed (Severely Adverse) Exposure MTM by Asset category - Structured Interest Rate Derivatives MtM       | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) 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 | 5.4 (prior 6.2) | 20150331 | 99991231 | CACSR612 | Stressed (Severely Adverse) Exposure MTM by Asset category - Flow Exotic and Structured FX Derivatives MtM  | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) 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 | 5.4 (prior 6.2) | 20150331 | 99991231 | CACSR613 | Stressed (Severely Adverse) Exposure MTM by Asset category - Other Cash Physical Commodity Derivatives MtM  | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) 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 | 5.4 (prior 6.2) | 20150331 | 99991231 | CACSR614 | Stressed (Severely Adverse) Exposure MTM by Asset category - Other (single name) Credit Derivatives MtM     | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) 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 | 5.4 (prior 6.2) | 20150331 | 99991231 | CACSR615 | Stressed (Severely Adverse) Exposure MTM by Asset category - Structured (Multi-name) Credit Derivatives MtM | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) 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 | 5.4 (prior 6.2) | 20150331 | 99991231 | CACSR616 | Stressed (Severely Adverse) Exposure MTM by Asset category - Exotic Equity Derivatives MtM                  | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) Exposure MTM by Asset category - Exotic Equity Derivatives MtM                  | No | N/A | No Change |
| FRY14Q | CPC | CPC_DRV_MTM | CPC_DRV_MTM_Data_Collect | 5.4 (prior 6.2) | 20150331 | 99991231 | CACSR617 | Stressed (Severely Adverse) Exposure MTM by Asset category - Hybrids MtM                                    | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) Exposure MTM by Asset category - Hybrids MtM                                    | No | N/A | No Change |
| FRY14Q | CPC | CPC_DRV_MTM | CPC_DRV_MTM_Data_Collect | 5.4 (prior 6.2) | 20150331 | 99991231 | CACSR618 | Stressed (Severely Adverse) Exposure MTM by Asset category - Structured Products (MBS ABS)                  | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) Exposure MTM by Asset category - Structured Products (MBS ABS)                  | No | N/A | No Change |
| FRY14Q | CPC | CPC_DRV_MTM | CPC_DRV_MTM_Data_Collect | 5.4 (prior 6.2) | 20150331 | 99991231 | CACSR655 | Stressed (Severely Adverse) Exposure MTM by Asset category - Other MTM (provide details breakdown)          | Numeric | Numeric (12 6) | No | Stressed (Severely Adverse) Exposure MTM by Asset category - Other MTM (provide details breakdown)          | No | N/A | No Change |
| FRY14Q | CPC | CPC_DRV_MTM | CPC_DRV_MTM_Data_Collect | 5.4 (prior 6.2) | 20180331 | 99991231 | CACSID61 | Stressed (Adverse) Exposure MTM by Asset category - Vanilla Interest Rate Derivatives MtM                   | Numeric | Numeric (16 6) | No | Stressed (Adverse) Exposure MTM by Asset category - Vanilla Interest Rate Derivatives MtM                   | No | N/A | No Change |
| FRY14Q | CPC | CPC_DRV_MTM | CPC_DRV_MTM_Data_Collect | 5.4 (prior 6.2) | 20180331 | 99991231 | CACSID62 | Stressed (Adverse) Exposure MTM by Asset category - Vanilla FX Derivatives MtM                              | Numeric | Numeric (16 6) | No | Stressed (Adverse) Exposure MTM by Asset category - Vanilla FX Derivatives MtM                              | No | N/A | No Change |
| FRY14Q | CPC | CPC_DRV_MTM | CPC_DRV_MTM_Data_Collect | 5.4 (prior 6.2) | 20180331 | 99991231 | CACSID63 | Stressed (Adverse) Exposure MTM by Asset category - Vanilla Commodity (Cash) Derivatives MtM                | Numeric | Numeric (16 6) | No | Stressed (Adverse) Exposure MTM by Asset category - Vanilla Commodity (Cash) Derivatives MtM                | No | N/A | No Change |
| FRY14Q | CPC | CPC_DRV_MTM | CPC_DRV_MTM_Data_Collect | 5.4 (prior 6.2) | 20180331 | 99991231 | CACSID64 | Stressed (Adverse) Exposure MTM by Asset category - Vanilla Credit Derivatives MtM                          | Numeric | Numeric (16 6) | No | Stressed (Adverse) Exposure MTM by Asset category - Vanilla Credit Derivatives MtM                          | No | N/A | No Change |



|        |     |             |                          |                 |          |          |           |  |           |                |     |   |    |     |           |
|--------|-----|-------------|--------------------------|-----------------|----------|----------|-----------|--|-----------|----------------|-----|---|----|-----|-----------|
| FRY14Q | CPC | CPC_DRV_MTM | CPC_DRV_MTM_Data_Collect | 5.4 (prior 6.2) | 20180331 | 99991231 | CACSD65   | Stressed (Adverse) Exposure MtM by Asset category - Vanilla Equity Derivatives MtM                 | Numeric   | Numeric (16 6) | No  | Stressed (Adverse) Exposure MtM by Asset category - Vanilla Equity Derivatives MtM  | No | N/A | No Change |
| FRY14Q | CPC | CPC_DRV_MTM | CPC_DRV_MTM_Data_Collect | 5.4 (prior 6.2) | 20180331 | 99991231 | CACSD66   | Stressed (Adverse) Exposure MtM by Asset category - Structured Interest Rate Derivatives MtM       | Numeric   | Numeric (16 6) | No  | Stressed (Adverse) Exposure MtM by Asset category - Structured Interest Rate Derivatives MtM  | No | N/A | No Change |
| FRY14Q | CPC | CPC_DRV_MTM | CPC_DRV_MTM_Data_Collect | 5.4 (prior 6.2) | 20180331 | 99991231 | CACSD67   | Stressed (Adverse) Exposure MtM by Asset category - Flow Exotic and Structured FX Derivatives MtM  | Numeric   | Numeric (16 6) | No  | Stressed (Adverse) Exposure MtM by Asset category - Flow Exotic and Structured FX Derivatives MtM   | No | N/A | No Change |
| FRY14Q | CPC | CPC_DRV_MTM | CPC_DRV_MTM_Data_Collect | 5.4 (prior 6.2) | 20180331 | 99991231 | CACSD68   | Stressed (Adverse) Exposure MtM by Asset category - Other Cash Physical Commodity Derivatives MtM  | Numeric   | Numeric (16 6) | No  | Stressed (Adverse) Exposure MtM by Asset category - Other Cash Physical Commodity Derivatives MtM   | No | N/A | No Change |
| FRY14Q | CPC | CPC_DRV_MTM | CPC_DRV_MTM_Data_Collect | 5.4 (prior 6.2) | 20180331 | 99991231 | CACSD69   | Stressed (Adverse) Exposure MtM by Asset category - Other (single name) Credit Derivatives MtM     | Numeric   | Numeric (16 6) | No  | Stressed (Adverse) Exposure MtM by Asset category - Other (single name) Credit Derivatives MtM  | No | N/A | No Change |
| FRY14Q | CPC | CPC_DRV_MTM | CPC_DRV_MTM_Data_Collect | 5.4 (prior 6.2) | 20180331 | 99991231 | CACSD70   | Stressed (Adverse) Exposure MtM by Asset category - Structured (Multi-name) Credit Derivatives MtM | Numeric   | Numeric (16 6) | No  | Stressed (Adverse) Exposure MtM by Asset category - Structured (Multi-name) Credit Derivatives MtM  | No | N/A | No Change |
| FRY14Q | CPC | CPC_DRV_MTM | CPC_DRV_MTM_Data_Collect | 5.4 (prior 6.2) | 20180331 | 99991231 | CACSD71   | Stressed (Adverse) Exposure MtM by Asset category - Exotic Equity Derivatives MtM                  | Numeric   | Numeric (16 6) | No  | Stressed (Adverse) Exposure MtM by Asset category - Exotic Equity Derivatives MtM   | No | N/A | No Change |
| FRY14Q | CPC | CPC_DRV_MTM | CPC_DRV_MTM_Data_Collect | 5.4 (prior 6.2) | 20180331 | 99991231 | CACSD72   | Stressed (Adverse) Exposure MtM by Asset category - Hybrids MtM                                    | Numeric   | Numeric (16 6) | No  | Stressed (Adverse) Exposure MtM by Asset category - Hybrids MtM   | No | N/A | No Change |
| FRY14Q | CPC | CPC_DRV_MTM | CPC_DRV_MTM_Data_Collect | 5.4 (prior 6.2) | 20180331 | 99991231 | CACSD73   | Stressed (Adverse) Exposure MtM by Asset category - Structured Products (MBS ABS)                  | Numeric   | Numeric (16 6) | No  | Stressed (Adverse) Exposure MtM by Asset category - Structured Products (MBS ABS)   | No | N/A | No Change |
| FRY14Q | CPC | CPC_DRV_MTM | CPC_DRV_MTM_Data_Collect | 5.4 (prior 6.2) | 20180331 | 99991231 | CACSD74   | Stressed (Adverse) Exposure MtM by Asset category - Other MtM (provide details breakdown)          | Numeric   | Numeric (16 6) | No  | Stressed (Adverse) Exposure MtM by Asset category - Other MtM (provide details breakdown)   | No | N/A | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1             | 20180331 | 99991231 | ID_RSSD   | ID_RSSD  | Numeric   | Numeric (7 0)  | Yes | Unique ID of the Reporting Institution  | No | N/A | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1             | 20180331 | 99991231 | D_DT      | D_DT   | Date/Time | Date/Time      | Yes | Reporting Quarter End Date (YYYY-MM-DDT00:00:00)  | No | N/A | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1             | 20180331 | 99991231 | TRANSTYPE | TRANSTYPE  | Text      | Varchar (1)    | Yes | TransType (Insert "I" Update "U" Delete "D")  | No | N/A | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1             | 20180331 | 99991231 | CACNM901  | 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_SFT | CPC_DRV_SFT_Data_Collect | 5.1             | 20180331 | 99991231 | CACNM902  | Netting Set ID   | Text      | Varchar (75)   | Yes | A unique identifier (for example alphanumeric) assigned to the netting agreement being reported. If a netting set ID is not reported this field must be populated with "NA."  | No | N/A | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1             | 20180331 | 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_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1             | 20180331 | 99991231 | CACVH346  | Submission Type  | Text      | Varchar (30)   | Yes | Indicate 'CCAR/Stressed' or 'Regular/Unstressed'  | No | N/A | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1             | 20180331 | 99991231 | FileDate  | Data as of date  | Date      | Date           | No  | Data as-of date (YYYY-MM-DD)  | No | N/A | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1             | 20180331 | 99991231 | CACND60   | Rank Methodology   | Text      | Varchar (30)   | No  | Indicate which ranking methodology applies to the reported counterparties.  | No | N/A | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1             | 20180331 | 99991231 | CACNM899  | Rank   | Text      | Varchar (5)    | No  | The rank of the counterparty as ordered according to the sub-schedule instructions.   | No | N/A | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1             | 20180331 | 99991231 | CACNM900  | 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_SFT | CPC_DRV_SFT_Data_Collect | 5.1             | 20180331 | 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_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACNM620 | Industry Code  | Numeric | Numeric (6 0)  | No | Report the four to six digit numeric code that describes the primary business activity of the legal entity according to the North American Industry Classification System (NAICS). Six digit code required for all financial counterparties. If a NAICS industry is not available report the relevant Global Industry Classification Standard (GICS) industry. If neither NAICS nor GICS industries are available report the relevant Standard Industrial Classification (SIC) industry. | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACNM905 | Country  | Text    | Varchar (2)    | No | Country: Countries should be identified using the standard ISO two-letter codes available at <a href="https://www.iso.org/">https://www.iso.org/</a> . For supranational entities report "XX."   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACNM906 | Netting Agreement Details - Internal rating                        | Text    | Varchar (5)    | No | Report the BHC's internal rating of the counterparty.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACNM907 | Netting Agreement Details - External rating                        | Text    | Varchar (5)    | No | Report the external rating equivalent to the counterparty's internal rating not the external rating associated with the specific counterparty. Provide an external rating from a Nationally Recognized Statistical Rating Organization (NRSRO).  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACNR529 | Netting Agreement Details - Agreement Type                         | Text    | Varchar (30)   | No | Agreement Type   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACNR530 | Netting Agreement Details - Agreement Role                         | Text    | Varchar (10)   | No | For SFTs identify whether the respondent is defined in the netting agreement as a principal to the transactions an agent on behalf of a client or a client. Allowable entries are: Principal Agent Client. These entries are only applicable for SFTs. For derivatives report "NA".  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACNR534 | Netting Agreement Details - Legal Enforceability                   | Text    | Varchar (3)    | No | Possible options are Yes and No (reported as "Y" or "N"). Note that for situations for which there is no close-out netting agreement between the parties (i.e. no netting) this field should be marked as "N".   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACSR551 | Netting Agreement Details - Initial Margin                         | Numeric | Numeric (16 6) | No | Initial Margin   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACSR552 | Netting Agreement Details - Non-Cash Collateral Type               | Text    | Varchar (125)  | No | Non-cash collateral type: U.S. Debt Non U.S. Sovereign Debt Investment Grade Corporate Debt Public Equity Public Convertibles and Other.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACSR553 | Netting Agreement Details - Excess Variation Margin (for CCPs)     | Numeric | Numeric (16 6) | No | The total amount of excess variation margin (mark-to-market margin posted by the BHC in excess of the CCP's requirements) posted to the CCP legal entity under the agreement.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACSR554 | Netting Agreement Details - Default Fund (for CCPs)                | Numeric | Numeric (16 6) | No | The amount required under the agreement to be contributed to the default fund of a CCP legal entity.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACSR555 | Netting Agreement Details - Threshold CP                           | Numeric | Numeric (20 6) | No | 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_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACSR556 | Netting Agreement Details - Threshold BHC                          | Numeric | Numeric (16 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_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACSR557 | Netting Agreement Details - Minimum Transfer Amount CP             | Numeric | Numeric (16 6) | No | The minimum amount that must be transferred to the counterparty for any margin call.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACSR558 | Netting Agreement Details - Minimum Transfer Amount BHC            | Numeric | Numeric (16 6) | No | The minimum amount that must be transferred to the BHC for any margin call.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACSR559 | Netting Agreement Details - Margining frequency                    | Numeric | Numeric (4 0)  | No | The frequency (in business days) of margin calls per the netting agreement.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACSR560 | Netting Agreement Details - CSA contractual features (non-vanilla) | Text    | Varchar (100)  | No | Indicates if any of the transactions conducted under the agreement have any non-vanilla contractual features.  | No | N/A |  | No Change |

|        |     |             |                          |     |          |          |          |   |         |                |    |  |    |     |  |           |
|--------|-----|-------------|--------------------------|-----|----------|----------|----------|---|---------|----------------|----|--|----|-----|--|-----------|
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACNR535 | WWR position  | Text    | Varchar (8)    | No | Indicates if any of the individual transactions conducted under the agreement with the given counterparty legal entity is considered a wrong-way risk position. Possible options are Specific General and None.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACNM912 | Net CE SFTs   | Numeric | Numeric (16 6) | No | The current exposure to the counterparty legal entity for the netting set under close-out.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACNR538 | Stressed Net CE SFTs FR scenario (Severely Adverse) | Numeric | Numeric (16 6) | No | Stressed Net CE SFTs FR scenario (Severely Adverse) - The full revaluation of Net CE for for SFTs under the FR stressed market environment – one value for each supervisory global market shock scenario.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACNR539 | Stressed Net CE SFTs FR scenario (Adverse)          | Numeric | Numeric (16 6) | No | Stressed Net CE SFTs FR scenario (Severely Adverse) - The full revaluation of Net CE for for SFTs under the FR stressed market environment – one value for each supervisory global market shock scenario.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACSF40  | Net CE Derivatives                                  | Numeric | Numeric (16 6) | No | The current exposure to the counterparty legal entity for the netting set under close-out for derivatives.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACSR564 | Stressed Net CE Derivatives (Severely Adverse)      | Numeric | Numeric (16 6) | No | Stressed Net CE Derivatives FR scenario (Severely Adverse) - The full revaluation of Net CE Derivatives under the FR stressed market environment   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACSR565 | Stressed Net CE Derivatives (Adverse)               | Numeric | Numeric (16 6) | No | Stressed Net CE Derivatives FR scenario (Severely Adverse) - The full revaluation of Net CE Derivatives under the FR stressed market environment   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACSR566 | Unstressed MtM (Derivatives)                        | Numeric | Numeric (16 6) | No | The mark-to-market value of derivative positions in the record not including collateral but including netting of positions where legally binding.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACNR544 | Unstressed MtM Posted (SFTs)                        | Numeric | Numeric (16 6) | No | The gross cumulative mark-to-market (MtM) value of the cash and assets posted to the legal entity under the netting agreement.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACNR545 | Unstressed MtM Received (SFTs)                      | Numeric | Numeric (16 6) | No | The gross cumulative mark-to-market (MtM) value of the cash and assets received from the legal entity under the netting agreement.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACSR567 | Stressed MtM (Derivatives) (Severely Adverse)       | Numeric | Numeric (16 6) | No | The mark-to-market value of exposure based on the full revaluation of all derivatives under the agreement as revalued according to the severely adverse supervisory global market shock scenarios not including collateral but including netting of positions where legally binding. | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACSR568 | Stressed MtM (Derivatives) (Adverse)                | Numeric | Numeric (16 6) | No | The mark-to-market value of exposure based on the full revaluation of all derivatives under the agreement as revalued according to the adverse supervisory global market shock scenarios not including collateral but including netting of positions where legally binding.          | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACNR540 | Stressed MtM Posted (SFTs) (Severely Adverse)       | Numeric | Numeric (16 6) | No | The gross cumulative MtM values using full revaluation under the severely adverse supervisory global market shock scenario of the cash and assets reported in the Mark-to-Market Posted column.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACNR541 | Stressed MtM Posted (SFTs) (Adverse)                | Numeric | Numeric (16 6) | No | The gross cumulative MtM values using full revaluation under the adverse supervisory global market shock scenario of the cash and assets reported in the Mark-to-Market Posted column.   | No | N/A |  | No Change |

|        |     |             |                          |     |          |          |          |   |         |                |    |  |    |     |  |           |
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| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACNR542 | Stressed MtM Received (SFTs) (Severely Adverse)                       | Numeric | Numeric (16 6) | No | The gross cumulative MtM values using full revaluation under the severely adverse supervisory global market shock scenario of the cash and assets reported in the Mark-to-Market Received column.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACNR543 | Stressed MtM Received (SFTs) (Adverse)                                | Numeric | Numeric (16 6) | No | The gross cumulative MtM values using full revaluation under the adverse supervisory global market shock scenario of the cash and assets reported in the Mark-to-Market Received column.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACSJF43 | Unstressed MtM Cash Collateral (Derivatives) - USD                    | Numeric | Numeric (16 6) | No | Unstressed MtM Cash Collateral (Derivatives) - USD - The mark-to-market value of net cash collateral posted by the CP legal entity under the netting agreement in the respective currency.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACSJF44 | Unstressed MtM Cash Collateral (Derivatives) - EUR                    | Numeric | Numeric (16 6) | No | Unstressed MtM Cash Collateral (Derivatives) - EUR - The mark-to-market value of net cash collateral posted by the CP legal entity under the netting agreement in the respective currency.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACSJF45 | Unstressed MtM Cash Collateral (Derivatives) - GBP                    | Numeric | Numeric (16 6) | No | Unstressed MtM Cash Collateral (Derivatives) - GBP - The mark-to-market value of net cash collateral posted by the CP legal entity under the netting agreement in the respective currency.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACSJF46 | Unstressed MtM Cash Collateral (Derivatives) - JPY                    | Numeric | Numeric (16 6) | No | Unstressed MtM Cash Collateral (Derivatives) - JPY - The mark-to-market value of net cash collateral posted by the CP legal entity under the netting agreement in the respective currency.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACSJF47 | Unstressed MtM Cash Collateral (Derivatives) - Other                  | Numeric | Numeric (16 6) | No | Unstressed MtM Cash Collateral (Derivatives) - Other - The mark-to-market value of net cash collateral posted by the CP legal entity under the netting agreement in the respective currency.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACSR575 | Total Unstressed MtM Collateral (Derivatives)                         | Numeric | Numeric (16 6) | No | The net mark-to-market value of all collateral posted by the legal entity under the netting agreement. All collateral reported should be eligible financial collateral.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACSJF48 | Stressed (Severely Adverse) MtM Cash Collateral (Derivatives) - USD   | Numeric | Numeric (16 6) | No | Stressed (Severely Adverse) MtM Cash Collateral (Derivatives) - USD - The mark-to-market value of the net cash collateral reported in column Total Unstressed MtM Cash Collateral as revalued under the supervisory global market shock scenarios.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACSJF49 | Stressed (Severely Adverse) MtM Cash Collateral (Derivatives) - EUR   | Numeric | Numeric (16 6) | No | Stressed (Severely Adverse) MtM Cash Collateral (Derivatives) - EUR - The mark-to-market value of the net cash collateral reported in column Total Unstressed MtM Cash Collateral as revalued under the supervisory global market shock scenarios.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACSJF50 | Stressed (Severely Adverse) MtM Cash Collateral (Derivatives) - GBP   | Numeric | Numeric (16 6) | No | Stressed (Severely Adverse) MtM Cash Collateral (Derivatives) - GBP - The mark-to-market value of the net cash collateral reported in column Total Unstressed MtM Cash Collateral as revalued under the supervisory global market shock scenarios.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACSJF51 | Stressed (Severely Adverse) MtM Cash Collateral (Derivatives) - JPY   | Numeric | Numeric (16 6) | No | Stressed (Severely Adverse) MtM Cash Collateral (Derivatives) - JPY - The mark-to-market value of the net cash collateral reported in column Total Unstressed MtM Cash Collateral as revalued under the supervisory global market shock scenarios.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACSJF52 | Stressed (Severely Adverse) MtM Cash Collateral (Derivatives) - Other | Numeric | Numeric (16 6) | No | Stressed (Severely Adverse) MtM Cash Collateral (Derivatives) - Other - The mark-to-market value of the net cash collateral reported in column Total Unstressed MtM Cash Collateral as revalued under the supervisory global market shock scenarios. | No | N/A |  | No Change |

|        |     |             |                          |     |          |          |          |  |         |                |    |   |    |     |  |           |
|--------|-----|-------------|--------------------------|-----|----------|----------|----------|--|---------|----------------|----|---|----|-----|--|-----------|
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACSI53  | Stressed (Adverse) MtM Cash Collateral (Derivatives) - USD     | Numeric | Numeric (16 6) | No | Stressed (Adverse) MtM Cash Collateral (Derivatives) - USD - The mark-to-market value of the net cash collateral reported in column Total Unstressed MtM Cash Collateral as revalued under the supervisory global market shock scenarios.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACSI54  | Stressed (Adverse) MtM Cash Collateral (Derivatives) - EUR     | Numeric | Numeric (16 6) | No | Stressed (Adverse) MtM Cash Collateral (Derivatives) - EUR - The mark-to-market value of the net cash collateral reported in column Total Unstressed MtM Cash Collateral as revalued under the supervisory global market shock scenarios.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACSI55  | Stressed (Adverse) MtM Cash Collateral (Derivatives) - GBP     | Numeric | Numeric (16 6) | No | Stressed (Adverse) MtM Cash Collateral (Derivatives) - GBP - The mark-to-market value of the net cash collateral reported in column Total Unstressed MtM Cash Collateral as revalued under the supervisory global market shock scenarios.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACSI56  | Stressed (Adverse) MtM Cash Collateral (Derivatives) - JPY     | Numeric | Numeric (16 6) | No | Stressed (Adverse) MtM Cash Collateral (Derivatives) - JPY - The mark-to-market value of the net cash collateral reported in column Total Unstressed MtM Cash Collateral as revalued under the supervisory global market shock scenarios.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACSI57  | Stressed (Adverse) MtM Cash Collateral (Derivatives) - Other   | Numeric | Numeric (16 6) | No | Stressed (Adverse) MtM Cash Collateral (Derivatives) - Other - The mark-to-market value of the net cash collateral reported in column Total Unstressed MtM Cash Collateral as revalued under the supervisory global market shock scenarios. | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACSR578 | Total Stressed (Severely Adverse) MtM Collateral (Derivatives) | Numeric | Numeric (16 6) | No | The mark-to-market value of all collateral reported in the column Total Unstressed MtM Collateral as revalued under the Severely Adverse supervisory global market shock scenario.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACSR579 | Total Stressed (Adverse) MtM Collateral (Derivatives)          | Numeric | Numeric (16 6) | No | The mark-to-market value of all collateral reported in the column Total Unstressed MtM Collateral as revalued under the Adverse supervisory global market shock scenario.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACNR546 | CDS Reference Entity Type                                      | Text    | Varchar (40)   | No | The type of institution for which the five-year CDS spread is being reported.   | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACNR547 | 5Y CDS Spread (bp)   | Numeric | Numeric (16 6) | No | The five-year CDS spread for counterparty for which the reference entity is either the CP legal entity the CP Parent (consolidated organization) or the Proxy.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACN9224 | Counterparty Legal Entity Identifier (LEI)                     | Text    | Varchar (30)   | No | Counterparty Legal Entity Identifier (LEI)  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACSR583 | Wrong Way Risk Hedge   | Text    | Varchar (3)    | No | Wrong Way Risk Hedge  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACSR584 | CDS Hedge Notional   | Numeric | Numeric (16 6) | No | The notional amount of specific CDS hedges on the derivatives under the agreement.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACSR590 | Stressed CVA (Severely Adverse)                                | Numeric | Numeric (16 6) | No | CVA for the derivatives within the agreement as evaluated under the Severely Adverse supervisory global market shock scenario.  | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20180331 | 99991231 | CACSR591 | Stressed CVA (Adverse)   | Numeric | Numeric (16 6) | No | CVA for the derivatives within the agreement as evaluated under the Adverse supervisory global market shock scenario.   | No | N/A |  | No Change |

|        |     |             |                          |     |          |          |          |  |         |                |    |  |    |     |  |           |
|--------|-----|-------------|--------------------------|-----|----------|----------|----------|--|---------|----------------|----|--|----|-----|--|-----------|
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20181231 | 99991231 | CACNR536 | Total Stressed Net CE FR scenario (Severely Adverse) | Numeric | Numeric (16 6) | No | The full revaluation of Net CE for both SFT and derivative exposures to the legal entity under the FR stressed market environment – one value for each supervisory global market shock scenario. This item is intended to capture all exposures (both SFTs and derivatives) to a consolidated/parent counterparty and reported once at the legal entity level. This item should not be repeated across Netting Set IDs associated with the legal entity. | No | N/A |  | No Change |
| FRY14Q | CPC | CPC_DRV_SFT | CPC_DRV_SFT_Data_Collect | 5.1 | 20181231 | 99991231 | CACNR537 | Total Stressed Net CE FR scenario (Adverse)          | Numeric | Numeric (16 6) | No | The full revaluation of Net CE for both SFT and derivative exposures to the legal entity under the FR stressed market environment – one value for each supervisory global market shock scenario. This item is intended to capture all exposures (both SFTs and derivatives) to a consolidated/parent counterparty and reported once at the legal entity level. This item should not be repeated across Netting Set IDs associated with the legal entity. | No | N/A |  | No Change |