

Record Layout

2022 Data in 2022 PC Format - Product Code IP

File Name: X2022213

SCHEDULE NAME: SCHEDULE DB - PART D - SECTION 1

PAGE NUMBER: E22

COLUMN NUMBER	COLUMN NAME	FORMAT	LENGTH
1	COCODE	NUMERIC	5
2	LINE_NO	ALPHA	10
3	DESCR_OF_EXCHANGE_CTRPTY_OR_CE	ALPHA	20
4	LEGAL_ENTITY_IDENTIFIER	ALPHA	20
5	MASTER_AGREEMENT_Y_OR_N	ALPHA	1
6	CRED_SUPPORT_ANNEX_Y_OR_N	ALPHA	1
7	FAIR_VAL_OF_ACCEPTABLE_COLL_CT	NUMERIC	14
8	PRESENT_VAL_OF_FINANCING_PREM	NUMERIC	14
9	CNTR_WITH_BOOK_ADJUSTED_CARRY	NUMERIC	14
10	CNTR_BOOK_ADJUSTED_CARRYING_LE	NUMERIC	14
11	EXPOSURE_NET_OF_COLL	NUMERIC	14
12	CNTR_FAIR_VAL_GREATER_THAN_0	NUMERIC	14
13	CNTR_FAIR_VAL_LS_THAN_0	NUMERIC	14
14	EXPOSURE_NET_OF_COLL_FAIR_VAL	NUMERIC	14
15	POTENTIAL_EXPOSURE	NUMERIC	14
16	OFF_BALANCE_SHEET_EXPOSUR	NUMERIC	14
17	LEI	ALPHA	20
18	INVESTMENTS_INVOL_REL_PARTIES	NUMERIC	1

The following column/row intersections either do not exist or do not have values on the Annual Statement.

COLUMN	LINE NUMBER
DESCR_OF_EXCHANGE_CTRPTY_OR_CE	0199999999 0299999999 0399999999 0499999999 0599999999 0699999999 0799999999 0899999999 0999999999
LEGAL_ENTITY_IDENTIFIER	0199999999 0299999999 0399999999 0499999999 0599999999 0699999999 0799999999 0899999999 0999999999
MASTER_AGREEMENT_Y_OR_N	0199999999 0299999999 0399999999 0499999999 0599999999 0699999999 0799999999 0899999999 0999999999
CRED_SUPPORT_ANNEX_Y_OR_N	0199999999 0299999999 0399999999 0499999999 0599999999 0699999999 0799999999 0899999999 0999999999
FAIR_VAL_OF_ACCEPTABLE_COLL_CT	0199999999
LEI	0199999999 0299999999 0399999999 0499999999 0599999999 0699999999 0799999999 0899999999 0999999999
INVESTMENTS_INVOL_REL_PARTIES	0199999999 0299999999 0399999999 0499999999 0599999999 0699999999 0799999999 0899999999 0999999999

VALID LINE NUMBERS

LINE NUMBER	LINE DESCRIPTION
0199999999	Aggregate Sum of Exchange Traded Derivatives

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0200000001	0200000001-0299999996 as needed
0299999999	Subtotal - NAIC 1 designation Over the counter
0300000001	0300000001-0399999996 as needed
0399999999	Subtotal - NAIC 2 designation Over the counter
0400000001	0400000001-0499999996 as needed
0499999999	Subtotal - NAIC 3 designation Over the counter
0500000001	0500000001-0599999996 as needed
0599999999	Subtotal - NAIC 4 designation Over the counter
0600000001	0600000001-0699999996 as needed
0699999999	Subtotal - NAIC 5 designation Over the counter
0700000001	0700000001-0799999996 as needed
0799999999	Subtotal - NAIC 6 designation Over the counter
0899999999	Aggregate Sum of Central Clearinghouses Excluding exchange traded
0999999999	Total