DRAFT

Board of Governors of the Federal Reserve System

Systemic Risk Report—FR Y-15

Report at the close of business as of the last calendar day of the quarter.

This Report is required by law: Sections 163 and 165 of the Dodd-Frank Wall Street Reform and Consumer Protection Act; Section 5 of the Bank Holding Company Act of 1956; ~~section~~ sections 10 (b) and 10(g) of the Homeowners' Loan Act; and ~~section~~ sections 8 and 13 of the International Banking Act of 1978.

The Federal Reserve may not conduct or sponsor, and an organization (or a person) is not required to respond to, a collection of information unless it displays a currently valid OMB control number.

NOTE: Each banking organization's board of directors and senior management are responsible for establishing and maintaining an effective system of internal control, including controls over the *Systemic Risk Report*. The *Systemic Risk Report* is to be prepared in accordance with instructions provided by the Federal Reserve System. The *Systemic Risk Report* must be signed and attested by the Chief Financial Officer (CFO) of the reporting banking organization (or by the individual performing this equivalent function). For foreign banking organizations, the *Systemic Risk Report* must be signed and attested by an authorized officer of the foreign banking organization.

I, the undersigned CFO (or equivalent/authorized officer) of the named banking organization, attest that the *Systemic Risk Report* (including the supporting schedules) for this report date has been prepared in conformance with the instructions issued by the Federal Reserve System and is true and correct to the best of my knowledge and belief.

Date of Report: ____________________
Month / Day / Year (RISK 9999)

Printed Name of Chief Financial Officer (or Equivalent/Authorized Officer) (RISK C490)

Signature of Chief Financial Officer (or Equivalent/Authorized Officer) (RISK H321)

Date of Signature (MM/DD/YYYY) (RISK J196)

Legal Title of Holding Company or Foreign Banking Organization (RSSD 9017)

(Mailing Address of the Holding Company or Foreign Banking Organization) Street / PO Box (RSSD 9028)

City (RSSD 9130)

Country (RSSD 9005)

State (RSSD 9200)

Zip Code (RSSD 9220)

Is confidential treatment requested for any portion of this report submission?	0=No 1=Yes	RISK C447	

In accordance with the General Instructions for this report (check only one),

1. a letter justifying this request is being provided along with the report (RISK KY38) .... ☐
2. a letter justifying this request has been provided separately (RISK KY38)... ☐

Person to whom questions about this report should be directed:

Name / Title (RISK 8901)

Area Code / Phone Number (RISK 8902)

Area Code / FAX Number (RISK 9116)

E-mail Address of Contact (RISK 4086)

Banking organizations must maintain in their files a manually signed and attested printout of the data submitted.

The ongoing public reporting burden for this information collection is estimated to average 405 hours per response, including time to gather and maintain data in the required form and to review instructions and complete the information collection. Comments regarding this burden estimate or any other aspect of this information collection, including suggestions for reducing the burden, may be sent to Secretary, Board of Governors of the Federal Reserve System, 20th and C Streets, NW, Washington, DC 20551, and to the Office of Management and Budget, Paperwork Reduction Project (7100-0352), Washington, DC 20503.

Schedule A—Size Indicator

U.S. Dollar Amounts in Thousands	RISK	Amount	
Total Exposures			
1. Derivative exposures:			
a. Current exposure of derivative contracts	M337		1.a.
b. Potential future exposure (PFE) of derivative contracts	M339		1.b.
c. Gross-up for derivatives collateral	Y822		1.c.
d. Effective notional amount of written credit derivatives	M340		1.d.
e. Cash variation margin included as an on-balance sheet receivable	Y823		1.e.
f. Exempted central counterparty legs of client-cleared transactions included in items 1(a) and 1(b)	Y824		1.f.
g. Effective notional amount offsets and PFE adjustments for sold credit protection	Y825		1.g.
h. Total derivative exposures (sum of items 1.a. through 1.d, minus the sum of items 1.e through 1.g)	Y826		1.h.
2. Securities financing transaction (SFT) exposures:			
a. Gross SFT assets	M334		2.a.
b. Counterparty credit risk exposure for SFTs	N507		2.b.
c. SFT indemnification and other agent-related exposures	Y827		2.c.
d. Gross value of offsetting cash payables	Y828		2.d.
e. Total SFT exposures (sum of items 2.a through 2.c, minus item 2.d)	Y829		2.e.
3. Other on-balance sheet exposures:			
a. Other on-balance sheet assets	Y830		3.a.
b. Regulatory adjustments	M349		3.b.
4. Other off-balance sheet exposures:			
a. Gross notional amount of items subject to a 0% credit conversion factor (CCF)	M342		4.a.
b. Gross notional amount of items subject to a 20% CCF	M718		4.b.
c. Gross notional amount of items subject to a 50% CCF	M346		4.c.
d. Gross notional amount of items subject to a 100% CCF	M347		4.d.
e. Credit exposure equivalent of other off-balance sheet items (sum of 0.1 times item 4.a, 0.2 times item 4.b, 0.5 times item 4.c, and item 4.d)	Y831		4.e.
5. Total exposures prior to regulatory deductions (sum of items 1.h, 2.e, 3.a, and 4.e)	Y832		5.

6. Total exposures - systemic indicator amount

6 - XXXX

	~~0=No~~ ~~1=Yes~~	~~RISK~~	
~~6. Does item 5 represent an average value over the reporting period? (Enter "1" for Yes; enter "0" for No.)~~		~~FC52~~	~~6.~~

Memoranda

U.S. Dollar Amounts in Thousands	RISK	Amount	
1. Securities received as collateral in securities lending	M335		M.1.
2. Cash collateral received in conduit securities lending transactions	M336		M.2.
3. Credit derivatives sold net of related credit protection bought	M341		M.3.
4. Total ~~consolidated~~ assets	2170		M.4.
5. Total off-balance sheet exposures (item 5 minus M.4.)	KW01		M.5.
6. Total nonbank assets.	KY47		M.6.

Schedule B—Interconnectedness Indicators

U.S. Dollar Amounts in Thousands	RISK	Amount	
Intra-Financial System Assets			
1. Funds deposited with or lent to other financial institutions	M351		1.
a. Certificates of deposit	M355		1.a.
2. Unused portion of committed lines extended to other financial institutions	J458		2.
3. Holdings of securities issued by other financial institutions:			
a. Secured debt securities	M352		3.a.
b. Senior unsecured debt securities	M353		3.b.
c. Subordinated debt securities	M354		3.c.
d. Commercial paper	M345		3.d.

7. Total intra-financial system assets - systemic indicator amount | 7 - XXXX

14. Total intra-financial system liabilities - systemic indicator amount | 14 - XXXX

Schedule B—Continued

U.S. Dollar Amounts in Thousands	RISK	Amount	
Intra-Financial System Assets—Continued			
e. Equity securities	M356		3.e.
f. Offsetting short positions in relation to the specific equity securities included in item 3.e	M357		3.f.
4. Net positive current exposure of securities financing transactions (SFTs) with other financial institutions	M358		4.
5. Over-the-counter (OTC) derivative contracts with other financial institutions that have a net positive fair value:			
a. Net positive fair value	M359		5.a.
b. Potential future exposure	M360		5.b.
6. Total intra-financial system assets (sum of items 1, 2 through 3.e, 4, 5.a, and 5.b, minus item 3.f)	M362		6.
Intra-Financial System Liabilities			
8 ~~7.~~ Deposits due to other financial institutions:			
a. Deposits due to depository institutions	M363		~~7.a.~~
b. Deposits due to non-depository financial institutions	M364		~~7.b.~~
9 ~~8.~~ Borrowings obtained from other financial institutions	Y833		~~8.~~
10 ~~9.~~ Unused portion of committed lines obtained from other financial institutions	M365		~~9.~~
11 ~~10.~~ Net negative current exposure of SFTs with other financial institutions	M366		~~10.~~
12 ~~11.~~ OTC derivative contracts with other financial institutions that have a net negative fair value:			
a. Net negative fair value	M367		~~11.a.~~
b. Potential future exposure	M368		~~11.b.~~
13 ~~12.~~ Total intra-financial system liabilities (sum of items ~~7.a through 11.b~~ 8.a through 12.b)	M370		~~12.~~
Securities Outstanding			
15 ~~13.~~ Secured debt securities	M371		~~13.~~
16 ~~14.~~ Senior unsecured debt securities	M372		~~14.~~
17 ~~15.~~ Subordinated debt securities	M373		~~15.~~
18 ~~16.~~ Commercial paper	2309		~~16.~~
19 ~~17.~~ Certificates of deposit	M374		~~17.~~
20 ~~18.~~ Common equity	M375		~~18.~~
21 ~~19.~~ Preferred shares and other forms of subordinated funding not captured in item ~~15.~~ 17	N509		~~19.~~
22 ~~20.~~ Total securities outstanding (sum of items ~~13 through 19~~ 15 through 21)	M376		~~20.~~

23. Total securities outstanding - systemic indicator amount | 23 - XXXX

Memoranda

U.S. Dollar Amounts in Thousands	RISK	Amount	
1. Standby letters of credit extended to other financial institutions	Y834		M.1.

Schedule C—Substitutability Indicators

U.S. Dollar Amounts in Thousands	RISK	Amount	
Payments Activity			
1. Payments made in the last four quarters:			
a. Australian dollars (AUD)	M377		1.a.
~~b. Brazilian real (BRL)~~	~~M378~~		~~1.b.~~
b ~~c.~~ Canadian dollars (CAD)	M379		~~1.c.~~ 1.b.
c ~~d.~~ Swiss francs (CHF)	M380		~~1.d.~~ 1.c.
d ~~e.~~ Chinese yuan (CNY)	M381		~~1.e.~~ 1.d.
e ~~f.~~ Euros (EUR)	M382		~~1.f.~~ 1.e.
f ~~g.~~ British pounds (GBP)	M383		~~1.g.~~ 1.f.
g ~~h.~~ Hong Kong dollars (HKD)	M384		~~1.h.~~ 1.g.
h ~~i.~~ Indian rupee (INR)	M385		~~1.i.~~ 1.h.
i ~~j.~~ Japanese yen (JPY)	M386		~~1.j.~~ 1.i.
j ~~k. Mexican pesos (MXN)~~ Singapore dollars (SGD)	~~Y835~~ 1.j. XXXX		~~1.k.~~ 1.j.
k. ~~l.~~ Swedish krona (SEK)	M387		~~1.l.~~ 1.k.
l. ~~m.~~ United States dollars (USD)	M388		~~1.m.~~ 1.l.
2. Payments activity (sum of items 1.a through 1.~~m~~ l)	M390		2.

3. Payments activity - systemic indicator amount | 3 - XXXX

5 - XXXX

5. Assets under custody - systemic indicator amount

1. Payments made in the last four quarters:
a. Mexican pesos (MXN)
b. New Zealand dollars (NZD)
c. Norwegian krone (NOK)
d. South Korean won (KRW)
e. All other currencies

MDRMs
M.1.a. - Y835
M.1.b. - Y836
M.1.c. - XXXX
M.1.d - XXXX
M.1.e. - M389

Schedule C—Continued

U.S. Dollar Amounts in Thousands	RISK	Amount	
Assets Under Custody			
4 ~~3.~~ Assets held as a custodian on behalf of customers	M405		~~3.~~
Underwritten Transactions in Debt and Equity Markets			
6 ~~4.~~ Equity underwriting activity	M406		~~4.~~
7 ~~5.~~ Debt underwriting activity	M407		~~5.~~
8 ~~6.~~ Total underwriting activity (sum of items ~~4 and 5~~) 6 and 7	M408		~~6.~~

9. Underwriting activity - systemic indicator amount

9 - XXXX

Memoranda

U.S. Dollar Amounts in Thousands	RISK	Amount	
~~1. New Zealand dollars (NZD)~~	Y836		~~M.1.~~
~~2. Russian rubles (RUB)~~	~~Y837~~		~~M.2.~~
~~3. Payments made in the last four quarters in all other currencies~~	M389		~~M.3.~~
2. ~~4.~~ Unsecured settlement/clearing lines provided	M436		~~M.4.~~ M.2.
~~5. Securities traded in the last four quarters:~~			~~M.5.~~
~~a. Securities issued by public sector entities~~	KW46		~~M.5.a.~~
~~b. Other fixed income securities~~	KW48		~~M.5.b.~~
~~c. Listed equities~~	KW50		~~M.5.c.~~
~~d. Other securities~~	KW52		~~M.5.d.~~
~~6. Trading volume - fixed income (sum of items M.5.a and M.5.b)~~	MV93		~~M.6.~~
~~7. Trading volume - equities and other securities (sum of items M.5.c and M.5.d)~~	MV95		~~M.7.~~

Schedule D—Complexity Indicators

U.S. Dollar Amounts in Thousands	RISK	Amount	
Notional Amount of Over-the-Counter (OTC) Derivative Contracts			
1. OTC derivative contracts cleared through a central counterparty	M409		1.
2. OTC derivative contracts settled bilaterally	M410		2.
3. Total notional amount of OTC derivative contracts (sum of items 1 and 2)	M411		3.
Trading and Available-for-Sale (AFS) Securities			4 - XXXX
5 ~~4.~~ Trading securities	M412		~~4.~~
6 ~~5.~~ AFS securities	1773		~~5.~~
7 ~~6.~~ Equity securities with readily determinable fair values not held for trading	JA22		~~6.~~
8 ~~7.~~ Total trading, AFS and equity securities with readily determinable fair values not held for trading (sum of items ~~4, 5, and 6~~) 5, 6, and 7	M414		~~7.~~
9 ~~8.~~ Trading, AFS and equity securities with readily determinable fair values not held for trading that meet the definition of level 1 liquid assets	N510		~~8.~~
10 ~~9.~~ Trading, AFS and equity securities with readily determinable fair values not held for trading that meet the definition of level 2 liquid assets, with haircuts	N511		~~9.~~
11 ~~10.~~ Total adjusted trading, AFS and equity securities with readily determinable fair values not held for trading (item ~~7 minus items 8 and 9~~) 8 minus the sum of items 9 and 10	N255		~~10.~~
Level 3 Assets			12 - XXXX
13 ~~11.~~ Assets valued for accounting purposes using Level 3 measurement inputs	G506		~~11.~~

4. Total notional amount of over-the-counter (OTC) derivative contracts - systemic indicator amount

12. Total trading and available-for-sale (AFS) securities - systemic indicator amount

14. Total Level 3 assets - systemic indicator amount

14 - XXXX

Memoranda

U.S. Dollar Amounts in Thousands	RISK	Amount	
1. Held-to-maturity securities	1754		M.1.

Trading Volume
10. Securities issued by public sector entities
11. Other fixed income securities
12. Listed equities
13. Other securities
14. Trading volume - fixed income (sum of items 10 and 11)
15. Trading volume - fixed income - systemic indicator amount
16. Trading volume - equities and other securities (sum of items 12 and 13)
17. Trading volume - equities and other securities - systemic indicator amount

MDRMs
10 - KW46
11 - KW48
12 - KW50
13 - KW52
14 - MV93
15 - XXXX
16 - MV95
17 - XXXX

a. FBO adjusted foreign claims on a guarantor basis, excluding derivative claims
2. Foreign derivative claims on a guarantor basis
a. FBO adjusted foreign derivative claims on a guarantor basis
3. Total cross-jurisdictional claims (sum of items 1 and 2 for domestic firms; sum of items 1.a and 2.a for FBOs)
4. Total cross-jurisdictional claims - systemic indicator amount

MDRMs
1.a. - LA95
2. - KW54
2.a. - XXXX
3. - KW55
4 - XXXX

Schedule E—Cross-Jurisdictional Activity Indicators

	U.S. Dollar Amounts in Thousands	RISK	Amount	
Cross-Jurisdictional Claims				
1. Foreign claims on ~~an ultimate risk basis~~ a guarantor basis, excluding derivative claims		M422		1.
Cross-Jurisdictional Liabilities				
~~2. Foreign liabilities (excluding local liabilities in local currency)~~		M423		~~2.~~
~~a. Any foreign liabilities to related offices included in item 2~~		~~M424~~		~~2.a.~~
~~3. Local liabilities in local currency~~		~~M425~~		~~3.~~
7. ~~4.~~ Total cross-jurisdictional liabilities (sum of items ~~2 and 3, minus item 2.a~~ 5 and 6)		M426		~~4.~~
9. ~~5.~~ Cross-jurisdictional activity (sum of items ~~1 and 4~~ 3 and 7)		KY49		~~5.~~

8. Total cross-jurisdictional liabilities - systemic indicator amount

8 - XXXX

~~**Memoranda**~~

	U.S. Dollar Amounts in Thousands	RISK	Amount	
~~1. Foreign derivative claims on an ultimate risk basis~~		KW54		~~M.1.~~
~~2. Total cross-jurisdictional claims (sum of items 1 and M.1)~~		KW55		~~M.2.~~
~~3. Foreign derivative liabilities on an immediate counterparty basis~~		KW56		~~M.3.~~
~~4. Consolidated foreign liabilities on an immediate counterparty basis excluding derivative liabilities~~		~~KW57~~		~~M.4.~~
~~5. Total cross-jurisdictional liabilities, including derivatives (sum of items M.3 and M.4)~~		~~KY50~~		~~M.5.~~

Schedule F—Ancillary Indicators

	U.S. Dollar Amounts in Thousands	RISK	Amount	
Ancillary Indicators				
1. Total liabilities		2948		1.
2. Retail funding		M427		2.
3. Total gross revenue		M430		3.
4. Total net revenue		M428		4.
5. Foreign net revenue		M429		5.
6. Gross value of cash provided and gross fair value of securities provided in securities financing transactions (SFTs)		M432		6.
7. Gross value of cash received and gross fair value of securities received in SFTs		M433		7.
8. Gross positive fair value of over-the-counter (OTC) derivative contracts		M434		8.
9. Gross negative fair value of OTC derivative contracts		M435		9.

	Number in Single Units	RISK		
10. Number of jurisdictions		M437		10.

5. Foreign liabilities on an immediate-counterparty basis, excluding derivative liabilities
a. FBO adjusted foreign liabilities on an immediate-counterparty basis, excluding derivative liabilities
6. Foreign derivative liabilities on an immediate-counterparty basis
a. FBO adjusted foreign derivative liabilities on an immediate-counterparty basis

MDRMs
5. - M423
5.a. - XXXX
6. - KW56
6.a. - XXXX

179 180 to 364

Schedule G—Short-Term Wholesale Funding Indicator

U.S. Dollar Amounts in Thousands	(Column A) Remaining Maturity of 30 Days or Less		(Column B) Remaining Maturity of 31 to 90 Days		(Column C) Remaining Maturity of 91 to ~~180~~ Days		(Column D) Remaining Maturity of ~~181 to 365~~ Days		
	RISK	Amount	RISK	Amount	RISK	Amount	RISK	Amount	
Short-term Wholesale Funding									
1. First tier:									
a. Funding secured by level 1 liquid assets	Y838		Y839		Y840		Y841		1.a.
b. Retail brokered deposits and sweeps	Y842		Y843		Y844		Y845		1.b.
c. Unsecured wholesale funding obtained outside of the financial sector	Y846		Y847		Y848		Y849		1.c.
d. Firm short positions involving level 2B liquid assets or non-HQLA	Y850		Y851		Y852		Y853		1.d.
e. Total first tier short-term wholesale funding (sum of items 1.a through 1.d)	Y854		Y855		Y856		Y857		1.e.
2. Second tier:									
a. Funding secured by level 2A liquid assets	Y858		Y859		Y860		Y861		2.a.
b. Covered asset exchanges (level 1 to level 2A)	Y862		Y863		Y864		Y865		2.b.
c. Total second tier short-term wholesale funding (sum of items 2.a. and 2.b)	Y866		Y867		Y868		Y869		2.c.
3. Third tier:									
a. Funding secured by level 2B liquid assets	Y870		Y871		Y872		Y873		3.a.
b. Other covered asset exchanges	Y874		Y875		Y876		Y877		3.b.
c. Unsecured wholesale funding obtained within the financial sector	Y878		Y879		Y880		Y881		3.c.
d. Total third tier short-term wholesale funding (sum of items 3.a through 3.c)	Y882		Y883		Y884		Y885		3.d.
4. All other components of short-term wholesale funding	Y886		Y887		Y888		Y889		4.
5. Total short-term wholesale funding, by maturity (weighted sum of items 1.e, 2.c, 3.d, and 4)	Y890		Y891		Y892		Y893		5.

U.S. Dollar Amounts in Thousands	RISK	Amount	
6. Total short-term wholesale funding (sum of item 5, Columns A through D)	Y894		6.
8. ~~7.~~ Average risk-weighted assets	Y895		~~7.~~ 8.

	RISK	Percentage	
9. ~~8.~~ Short-term wholesale funding metric (item ~~6~~ 7 divided by item ~~7~~ 8)	Y896		~~8.~~ 9.

7. Total short-term wholesale funding - four-quarter average

7 - XXXX

~~Schedule H—FBO Size Indicator~~

~~U.S. Dollar Amounts in Thousands~~	~~(Column A) U.S. Intermediate Holding Company~~		~~(Column B) Combined U.S. Operations~~		
	~~RISI~~	~~Amount~~	~~RISO~~	~~Amount~~	
~~Total Exposures~~					
~~1. Derivative exposures:~~					
~~a. Current exposure of derivative contracts~~	~~M337~~		~~M337~~		~~1.a.~~
~~b. Potential future exposure (PFE) of derivative contracts~~	~~M339~~		~~M339~~		~~1.b.~~
~~c. Gross-up for derivatives collateral~~	~~Y822~~		~~Y822~~		~~1.c.~~
~~d. Effective notional amount of written credit derivatives~~	~~M340~~		~~M340~~		~~1.d.~~
~~e. Cash variation margin included as an on-balance sheet receivable~~	~~Y823~~		~~Y823~~		~~1.e.~~
~~f. Exempted central counterparty legs of client-cleared transactions included in items 1(a) and 1(b)~~	~~Y824~~		~~Y824~~		~~1.f.~~
~~g. Effective notional amount offsets and PFE adjustments for sold credit protection~~	~~Y825~~		~~Y825~~		~~1.g.~~
~~h. Total derivative exposures (sum of items 1.a. through 1.d, minus the sum of items 1.e through 1.g)~~	~~Y826~~		~~Y826~~		~~1~~.h.
~~2. Securities financing transaction (SFT) exposures:~~					
~~a. Gross SFT assets~~	~~M334~~		~~M334~~		2.a.
~~b. Counterparty credit risk exposure for SFTs~~	~~N507~~		~~N507~~		2.b.
~~c. SFT indemnification and other agent-related exposures~~	~~Y827~~		~~Y827~~		2.c.
~~d. Gross value of offsetting cash payables~~	~~Y828~~		~~Y828~~		2.d.
~~e. Total SFT exposures (sum of items 2.a through 2.c, minus item 2.d)~~	~~Y829~~		~~Y829~~		2.e.
~~3. Other on-balance sheet exposures:~~					
~~a. Other on-balance sheet assets~~	~~Y830~~		~~Y830~~		3.a.
~~b. Regulatory adjustments~~	~~M349~~		~~M349~~		3.b.
~~4. Other off-balance sheet exposures:~~					
a. Gross notional amount of items subject to a 0% credit conversion factor (CCF)	M342		~~M342~~		4.a.
~~b. Gross notional amount of items subject to a 20% CCF~~	M718		~~M718~~		4.b.
~~c. Gross notional amount of items subject to a 50% CCF~~	~~M346~~		~~M346~~		4.c.
~~d. Gross notional amount of items subject to a 100% CCF~~	~~M347~~		~~M347~~		4.d.
~~e. Credit exposure equivalent of other off-balance sheet items (sum of 0.1 times item 4.a, 0.2 times item 4.b, 0.5 times item 4.c, and item 4.d)~~	~~Y831~~		~~Y831~~		4.e.
~~5. Total exposures prior to regulatory deductions (sum of items 1.h, 2.e, 3.a, and 4.e)~~	~~Y832~~		~~Y832~~		5.

~~6. Does item 5 represent an average value over the reporting period? (Enter "1" for Yes; enter "0" for No.)~~	~~0=No 1=Yes~~	~~RISI FC52~~		~~0=No 1=Yes~~	~~RISO FC52~~	~~6.~~

~~Memoranda~~

~~U.S. Dollar Amounts in Thousands~~	~~(Column A) U.S. Intermediate Holding Company~~		~~(Column B) Combined U.S. Operations~~		
	~~RISI~~	Amount	~~RISO~~	~~Amount~~	
~~1. Securities received as collateral in securities lending~~	~~M335~~		~~M335~~		~~M.1.~~
~~2. Cash collateral received in conduit securities lending transactions~~	~~M336~~		~~M336~~		M.~~2.~~
~~3. Credit derivatives sold net of related credit protection bought~~	~~M341~~		~~M341~~		~~M.3.~~
~~4. Total assets~~	~~2170~~		~~2170~~		~~M.4.~~
~~5. Total off-balance sheet exposures (item 5 minus M.4.)~~	~~KW01~~		~~KW01~~		~~M.5.~~
~~6. Total nonbank assets.~~	~~KY47~~		~~KY47~~		~~M.6.~~

Schedule I—FBO Interconnectedness Indicators

U.S. Dollar Amounts in Thousands	(Column A) U.S. Intermediate Holding Company		(Column B) Combined U.S. Operations		
	RISI	Amount	RISO	Amount	
Intra-Financial System Assets					
1. Funds deposited with or lent to other financial institutions	M351		M351		1.
a. Certificates of deposit	M355		M355		1.a.
2. Unused portion of committed lines extended to other financial institutions	J458		J458		2.
3. Holdings of securities issued by other financial institutions:					
a. Secured debt securities	M352		M352		3.a.
b. Senior unsecured debt securities	M353		M353		3.b.
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4. Net positive current exposure of securities financing transactions (SFTs) with other financial institutions	M358		M358		4.
5. Over-the-counter (OTC) derivative contracts with other financial institutions that have a net positive fair value:					
a. Net positive fair value	M359		M359		5.a.
b. Potential future exposure	M360		M360		5.b.
6. Total intra-financial system assets (sum of items 1, 2 through 3.e, 4, 5.a, and 5.b, minus item 3.f)	M362		M362		6.
Intra-Financial System Liabilities					
7. Deposits due to other financial institutions:					
a. Deposits due to depository institutions	M363		M363		7.a.
b. Deposits due to non-depository financial institutions	M364		M364		7.b.
8. Borrowings obtained from other financial institutions	Y833		Y833		8.
9. Unused portion of committed lines obtained from other financial institutions	M365		M365		9.
10. Net negative current exposure of SFTs with other financial institutions	M366		M366		10.
11. OTC derivative contracts with other financial institutions that have a net negative fair value:					
a. Net negative fair value	M367		M367		11.a.
b. Potential future exposure	M368		M368		11.b.
12. Total intra-financial system liabilities (sum of items 7.a through 11.b)	M370		M370		12.
Securities Outstanding					
13. Secured debt securities	M371		M371		13.
14. Senior unsecured debt securities	M372		M372		14.
15. Subordinated debt securities	M373		M373		15.
16. Commercial paper	2309		2309		16.
17. Certificates of deposit	M374		M374		17.
18. Common equity	M375		M375		18.
19. Preferred shares and other forms of subordinated funding not captured in item 15	N509		N509		19.
20. Total securities outstanding (sum of items 13 through 19)	M376		M376		20.

Memoranda

U.S. Dollar Amounts in Thousands	RISI	Amount	RISO	Amount	
1. Standby letters of credit extended to other financial institutions	Y834		Y834		M.1.

Schedule J—FBO Substitutability Indicators

U.S. Dollar Amounts in Thousands	(Column A) U.S. Intermediate Holding Company RISI	Amount	(Column B) Combined U.S. Operations RISO	Amount	
Payments Activity					
1. Payments made in the last four quarters:					
a. Australian dollars (AUD)	M377		M377		1.a.
b. Brazilian real (BRL)	M378		M378		1.b.
c. Canadian dollars (CAD)	M379		M379		1.c.
d. Swiss francs (CHF)	M380		M380		1.d.
e. Chinese yuan (CNY)	M381		M381		1.e.
f. Euros (EUR)	M382		M382		1.f.
g. British pounds (GBP)	M383		M383		1.g.
h. Hong Kong dollars (HKD)	M384		M384		1.h.
i. Indian rupee (INR)	M385		M385		1.i.
j. Japanese yen (JPY)	M386		M386		1.j.
k. Mexican pesos (MXN)	Y835		Y835		1.k.
l. Swedish krona (SEK)	M387		M387		1.l.
m. United States dollars (USD)	M388		M388		1.m.
2. Payments activity (sum of items 1.a through 1.m)	M390		M390		2.
Assets Under Custody					
3. Assets held as a custodian on behalf of customers	M405		M405		3.
Underwritten Transactions in Debt and Equity Markets					
4. Equity underwriting activity	M406		M406		4.
5. Debt underwriting activity	M407		M407		5.
6. Total underwriting activity (sum of items 4 and 5)	M408		M408		6.

Memoranda

U.S. Dollar Amounts in Thousands	RISI	Amount	RISO	Amount	
1. New Zealand dollars (NZD)	Y836		Y836		M.1.
2. Russian rubles (RUB)	Y837		Y837		M.2.
3. Payments made in the last four quarters in all other currencies	M389		M389		M.3.
4. Unsecured settlement/clearing lines provided	M436		M436		M.4.
5. Securities traded in the last four quarters:					M.5.
a. Securities issued by public sector entities	KW46		KW46		M.5.a.
b. Other fixed income securities	KW48		KW48		M.5.b.
c. Listed equities	KW50		KW50		M.5.c.
d. Other securities	KW52		KW52		M.5.d.
6. Trading volume - fixed income (sum of items M.5.a and M.5.b)	MV93		MV93		M.6.
7. Trading volume - equities and other securities (sum of items M.5.c and M.5.d)	MV95		MV95		M.7.

~~Schedule K—FBO Complexity Indicators~~

~~U.S. Dollar Amounts in Thousands~~	~~(Column A) U.S. Intermediate Holding Company~~		~~(Column B) Combined U.S. Operations~~		
	~~RISI~~	~~Amount~~	~~RISO~~	~~Amount~~	
~~Notional Amount of Over-the-Counter (OTC) Derivative Contracts~~					
~~1. OTC derivative contracts cleared through a central counterparty~~	~~M409~~		~~M409~~		~~1.~~
~~2. OTC derivative contracts settled bilaterally~~	~~M410~~		~~M410~~		~~2.~~
~~3. Total notional amount of OTC derivative contracts (sum of items 1 and 2)~~	~~M411~~		~~M411~~		~~3.~~
~~Trading and Available-for-Sale (AFS) Securities~~					
~~4. Trading securities~~	~~M412~~		~~M412~~		~~4.~~
~~5. AFS securities~~	~~1773~~		~~1773~~		~~5.~~
~~6. Equity securities with readily determinable fair values not held for trading~~	~~JA22~~		~~JA22~~		~~6.~~
~~7. Total trading, AFS and equity securities with readily determinable fair values not held for trading (sum of items 4, 5, and 6)~~	~~M414~~		~~M414~~		~~7.~~
~~8. Trading, AFS and equity securities with readily determinable fair values not held for trading that meet the definition of level 1 liquid assets~~	~~N510~~		~~N510~~		~~8.~~
~~9. Trading, AFS and equity securities with readily determinable fair values not held for trading that meet the definition of level 2 liquid assets, with haircuts~~	~~N511~~		~~N511~~		~~9.~~
~~10. Total adjusted trading, AFS and equity securities with readily determinable fair values not held for trading (item 7 minus items 8 and 9)~~	~~N255~~		~~N255~~		~~10.~~
~~Level 3 Assets~~					
~~11. Assets valued for accounting purposes using Level 3 measurement inputs~~	~~G506~~		~~G506~~		~~11.~~

~~Memoranda~~

~~U.S. Dollar Amounts in Thousands~~	~~RISI~~	~~Amount~~	~~RISO~~	~~Amount~~	
~~1. Held-to-maturity securities~~	~~1754~~		~~1754~~		~~M.1.~~

~~Schedule L—FBO Cross-Jurisdictional Activity Indicators~~

~~U.S. Dollar Amounts in Thousands~~	~~(Column A) U.S. Intermediate Holding Company~~		~~(Column B) Combined U.S. Operations~~		
	~~RISI~~	~~Amount~~	~~RISO~~	~~Amount~~	
~~Cross-Jurisdictional Claims~~					
~~1. Foreign claims on an ultimate-risk basis~~	~~M422~~		~~M422~~		~~1.~~
~~a. Adjusted foreign claims on an ultimate-risk basis~~	~~LA95~~		~~LA95~~		~~1.a.~~
~~Cross-Jurisdictional Liabilities~~					
~~2. Foreign liabilities (excluding local liabilities in local currency)~~	~~M423~~		~~M423~~		~~2.~~
~~a. Any foreign liabilities to foreign offices included in item 2~~	~~M424~~		~~M424~~		~~2.a.~~
~~3. Local liabilities in local currency~~	~~M425~~		~~M425~~		~~3.~~
~~4. Total cross-jurisdictional liabilities (sum of items 2 and 3, minus item 2.a)~~	~~M426~~		~~M426~~		~~4.~~
~~5. Cross-jurisdictional activity (sum of items 1(a) and 4)~~	~~KY49~~		~~KY49~~		~~5.~~

~~Memoranda~~

~~U.S. Dollar Amounts in Thousands~~	~~RISI~~	~~Amount~~	~~RISO~~	~~Amount~~	
~~1. Foreign derivative claims on an ultimate-risk basis~~	~~KW54~~		~~KW54~~		~~M.1.~~
~~2. Total cross-jurisdictional claims (sum of items 1 and M.1)~~	~~KW55~~		~~KW55~~		~~M.2.~~
~~3. Foreign derivative liabilities on an immediate-counterparty basis~~	~~KW56~~		~~KW56~~		~~M.3.~~
~~4. Consolidated foreign liabilities on an immediate-counterparty basis excluding derivative liabilities~~	~~KW57~~		~~KW57~~		~~M.4.~~
~~5. Total cross-jurisdictional liabilities, including derivatives (sum of items M.3 and M.4)~~	~~KY50~~		~~KY50~~		~~M.5.~~

Schedule M—FBO Ancillary Indicators

U.S. Dollar Amounts in Thousands	(Column A) U.S. Intermediate Holding Company		(Column B) Combined U.S. Operations		
	RISI	Amount	RISO	Amount	
Ancillary Indicators					
1. Total liabilities	2948		2948		1.
2. Retail funding	M427		M427		2.
3. Total gross revenue	M430		M430		3.
4. Total net revenue	M428		M428		4.
5. Foreign net revenue	M429		M429		5.
6. Gross value of cash provided and gross fair value of securities provided in securities financing transactions (SFTs)	M432		M432		6.
7. Gross value of cash received and gross fair value of securities received in SFTs	M433		M433		7.
8. Gross positive fair value of over-the-counter (OTC) derivative contracts	M434		M434		8.
9. Gross negative fair value of OTC derivative contracts	M435		M435		9.

Number in Single Units	RISI		RISO		
10. Number of jurisdictions	M437		M437		10.

~~Schedule N—FBO Short-Term Wholesale Funding Indicator~~

~~Part I~~

~~U.S. Dollar Amounts in Thousands~~	~~Remaining Maturity of 30 Days or Less (Column A)~~		~~Remaining Maturity of 30 Days or Less (Column B)~~		~~Remaining Maturity of 31 to 90 Days (Column C)~~		~~Remaining Maturity of 31 to 90 Days (Column D)~~		
	~~RISI~~	~~Amount~~	~~RISO~~	~~Amount~~	~~RISI~~	~~Amount~~	~~RISO~~	~~Amount~~	
~~Short-term Wholesale Funding~~									
~~1. First tier:~~									
~~a. Funding secured by level 1 liquid assets~~	~~Y838~~		~~Y838~~		~~Y839~~		~~Y839~~		~~1.a.~~
~~b. Retail brokered deposits and sweeps~~	~~Y842~~		~~Y842~~		~~Y843~~		~~Y843~~		~~1.b.~~
~~c. Unsecured wholesale funding obtained outside of the financial sector~~	~~Y846~~		~~Y846~~		~~Y847~~		~~Y847~~		~~1.c.~~
~~d. Firm short positions involving level 2B liquid assets or non-HQLA~~	~~Y850~~		~~Y850~~		~~Y851~~		~~Y851~~		~~1.d.~~
~~e. Total first tier short-term wholesale funding (sum of items 1.a through 1.d)~~	~~Y854~~		~~Y854~~		~~Y855~~		~~Y855~~		~~1.e.~~
~~2. Second tier:~~									
~~a. Funding secured by level 2A liquid assets~~	~~Y858~~		~~Y858~~		~~Y859~~		~~Y859~~		~~2.a.~~
~~b. Covered asset exchanges (level 1 to level 2A)~~	~~Y862~~		~~Y862~~		~~Y863~~		~~Y863~~		~~2.b.~~
~~c. Total second tier short-term wholesale funding (sum of items 2.a. and 2.b)~~	~~Y866~~		~~Y866~~		~~Y867~~		~~Y867~~		~~2.c.~~
~~3. Third tier:~~									
~~a. Funding secured by level 2B liquid assets~~	~~Y870~~		~~Y870~~		~~Y871~~		~~Y871~~		~~3.a.~~
~~b. Other covered asset exchanges~~	~~Y874~~		~~Y874~~		~~Y875~~		~~Y875~~		~~3.b.~~
~~c. Unsecured wholesale funding obtained within the financial sector~~	~~Y878~~		~~Y878~~		~~Y879~~		~~Y879~~		~~3.c.~~
~~d. Total third tier short-term wholesale funding (sum of items 3.a through 3.c)~~	~~Y882~~		~~Y882~~		~~Y883~~		~~Y883~~		~~3.d.~~
~~4. All other components of short-term wholesale funding~~	~~Y886~~		~~Y886~~		~~Y887~~		~~Y887~~		~~4.~~
~~5. Total short-term wholesale funding, by maturity (weighted sum of items 1.e, 2.c, 3.d, and 4)~~	~~Y890~~		~~Y890~~		~~Y891~~		~~Y891~~		~~5.~~

~~Schedule N—Continued~~

~~Part II~~

~~U.S. Dollar Amounts in Thousands~~	~~Remaining Maturity of 91 to 180 Days~~				~~Remaining Maturity of 181 to 365 Days~~				
	~~(Column E)~~		~~(Column F)~~		~~(Column G)~~		~~(Column H)~~		
	~~RISI~~	~~Amount~~	~~RISO~~	~~Amount~~	~~RISI~~	~~Amount~~	~~RISO~~	~~Amount~~	
~~Short-term Wholesale Funding~~									
~~1. First tier:~~									
~~a. Funding secured by level 1 liquid assets~~	~~Y840~~		~~Y840~~		~~Y841~~		~~Y841~~		~~1.a.~~
~~b. Retail brokered deposits and sweeps~~	~~Y844~~		~~Y844~~		~~Y845~~		~~Y845~~		~~1.b.~~
~~c. Unsecured wholesale funding obtained outside of the financial sector~~	~~Y848~~		~~Y848~~		~~Y849~~		~~Y849~~		~~1.c.~~
~~d. Firm short positions involving level 2B liquid assets or non-HQLA~~	~~Y852~~		~~Y852~~		~~Y853~~		~~Y853~~		~~1.d.~~
~~e. Total first tier short-term wholesale funding (sum of items 1.a through 1.d)~~	~~Y856~~		~~Y856~~		~~Y857~~		~~Y857~~		~~1.e.~~
~~2. Second tier:~~									
~~a. Funding secured by level 2A liquid assets~~	~~Y860~~		~~Y860~~		~~Y861~~		~~Y861~~		~~2.a.~~
~~b. Covered asset exchanges (level 1 to level 2A)~~	~~Y864~~		~~Y864~~		~~Y865~~		~~Y865~~		~~2.b.~~
~~c. Total second tier short-term wholesale funding (sum of items 2.a. and 2.b)~~	~~Y868~~		~~Y868~~		~~Y869~~		~~Y869~~		~~2.c.~~
~~3. Third tier:~~									
~~a. Funding secured by level 2B liquid assets~~	~~Y872~~		~~Y872~~		~~Y873~~		~~Y873~~		~~3.a.~~
~~b. Other covered asset exchanges~~	~~Y876~~		~~Y876~~		~~Y877~~		~~Y877~~		~~3.b.~~
~~c. Unsecured wholesale funding obtained within the financial sector~~	~~Y880~~		~~Y880~~		~~Y881~~		~~Y881~~		~~3.c.~~
~~d. Total third tier short-term wholesale funding (sum of items 3.a through 3.c)~~	~~Y884~~		~~Y884~~		~~Y885~~		~~Y885~~		~~3.d.~~
~~4. All other components of short-term wholesale funding~~	~~Y888~~		~~Y888~~		~~Y889~~		~~Y889~~		~~4.~~
~~5. Total short-term wholesale funding, by maturity (weighted sum of items 1.e, 2.c, 3.d, and 4)~~	~~Y892~~		~~Y892~~		~~Y893~~		~~Y893~~		~~5.~~

~~U.S. Dollar Amounts in Thousands~~	~~(Column A)~~		~~(Column B)~~		
	~~RISI~~	~~Amount~~	~~RISO~~	~~Amount~~	
~~6. Total short-term wholesale funding (Column A: sum of A, C, E, and G in item 5; Column B: sum of B, D, F, and H in item 5)~~	~~Y894~~		~~Y894~~		~~6.~~
~~7. Average risk-weighted assets~~	~~Y895~~		~~Y895~~		~~7.~~

	~~RISI~~	~~Percentage~~	~~RISO~~	~~Percentage~~	
~~8. Short-term wholesale funding metric (item 6 divided by item 7)~~	~~Y896~~		~~Y896~~		~~8.~~

Optional Narrative Statement

The management of the reporting banking organization has the option to submit a public statement regarding the values reported on the FR Y-15. The statement must not contain any confidential information that would compromise customer privacy or that the respondent is not willing to have made public. Furthermore, the information in the narrative statement must be accurate and must not be misleading.

The statement may not exceed 750 characters, including punctuation, indentation, and standard spacing between words and sentences. Statements exceeding this limit will be truncated at 750 characters with no notice to the respondent. Other than the truncation of statements exceeding the character limit, the statement will appear on agency computerized records and in releases to the public exactly as submitted. Public disclosure of the statement shall not signify that a federal supervisory agency has verified the accuracy or relevance of the information contained therein.

If the respondent elects not to make a statement, the item should be left blank (i.e., do not enter phrases such as "No statement," "Not applicable," "N/A," "No comment," or "None").

	RISK		
1. Narrative statement	6980		1.