

Board of Governors of the Federal Reserve System



Systemic Risk Report—FR Y-15

sections

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 10~~ (b) of the Homeowners' Loan Act; and ~~section 8~~ 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.

and 10(g)

and 13

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.

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

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.

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

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

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

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

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

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	RISK	
1=Yes	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.
d. e. Gross notional amount of items subject to a 50% CCF	M346			4.e. d.
e. d. Gross notional amount of items subject to a 100% CCF	M347			4.d. e.
f. 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.e, and item 4.d)	Y831			4.e. f.
5. Total exposures prior to regulatory deductions (sum of items 1.h, 2.e, 3.a, and 4.e)	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	RISK 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				
a. Certificates of deposit	M351			1.
	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.

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				
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.
8. Borrowings obtained from other financial institutions	Y833			8.
9. Unused portion of committed lines obtained from other financial institutions	M365			9.
10. Net negative current exposure of SFTs with other financial institutions	M366			10.
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.
12. Total intra-financial system liabilities (sum of items 7.a through 11.b)	M370			12.
Securities Outstanding				
13. Secured debt securities	M371			13.
14. Senior unsecured debt securities	M372			14.
15. Subordinated debt securities	M373			15.
16. Commercial paper	2309			16.
17. Certificates of deposit	M374			17.
18. Common equity	M375			18.
19. Preferred shares and other forms of subordinated funding not captured in item 15	N509			19.
20. Total securities outstanding (sum of items 13 through 19)	M376			20.

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.
c. Canadian dollars (CAD)	M379			1.c.
d. Swiss francs (CHF)	M380			1.d.
e. Chinese yuan (CNY)	M381			1.e.
f. Euros (EUR)	M382			1.f.
g. British pounds (GBP)	M383			1.g.
h. Hong Kong dollars (HKD)	M384			1.h.
i. Indian rupee (INR)	M385			1.i.
j. Japanese yen (JPY)	M386			1.j.
k. Mexican pesos (MXN)	Y835			1.k.
l. Swedish krona (SEK)	M387			1.l.
m. United States dollars (USD)	M388			1.m.
2. Payments activity (sum of items 1.a through 1.m)	M390			2.

Schedule C—Continued

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

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.
4. Unsecured settlement/clearing lines provided.....		M436		M.4.
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. Trading securities.....		M412		4.
5. AFS securities.....		1773		5.
6. Equity securities with readily determinable fair values not held for trading.....		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		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		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		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		10.
Level 3 Assets				
11. Assets valued for accounting purposes using Level 3 measurement inputs.....		G506		11.

Memoranda

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

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		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.
4. Total cross-jurisdictional liabilities (sum of items 2 and 3, minus item 2.a)		M426		4.
5. Cross-jurisdictional activity (sum of items 1 and 4)		KY49		5.

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.

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	RISK	Amount	RISK	Amount
Short-term Wholesale Funding												
1. First tier:												
a. Funding secured by level 1 liquid assets												
b. Retail brokered deposits and sweeps	Y838		Y839		Y840		Y841		Y842		Y843	
c. Unsecured wholesale funding obtained outside of the financial sector	Y846		Y847		Y848		Y849		Y850		Y851	
d. Firm short positions involving level 2B liquid assets or non-HQLA	Y854		Y855		Y856		Y857					
e. Total first tier short-term wholesale funding (sum of items 1.a through 1.d) ..												
2. Second tier:												
a. Funding secured by level 2A liquid assets	Y858		Y859		Y860		Y861		Y862		Y863	
b. Covered asset exchanges (level 1 to level 2A)	Y866		Y867		Y868		Y869					
c. Total second tier short-term wholesale funding (sum of items 2.a and 2.b) ..												
3. Third tier:												
a. Funding secured by level 2B liquid assets	Y870		Y871		Y872		Y873		Y874		Y875	
b. Other covered asset exchanges	Y878		Y879		Y880		Y881		Y882		Y883	
c. Unsecured wholesale funding obtained within the financial sector	Y886		Y887		Y888		Y889					
d. All other components of short-term wholesale funding												
e. Total short-term wholesale funding, by maturity (weighted sum of items 1.e, 2.c, 3.d, and 4)	Y890		Y891		Y892		Y893					
6. Total short-term wholesale funding (sum of item 5, Columns A through D)												
7. Average risk-weighted assets												
8. Short-term wholesale funding metric (item 6 divided by item 7)												

U.S. Dollar Amounts in Thousands

RISK	Amount
Y894	
Y895	
RISK	Percentage
Y896	

Schedule H—FBO Size Indicator

c. Gross notional amount of items subject to a 40% CCF

U.S. Dollar Amounts in Thousands

Total Exposures

- 1. Derivative exposures:
 - a. Current exposure of derivative contracts
 - b. Potential future exposure (PFE) of derivative contracts
 - c. Gross-up for derivatives collateral
 - d. Effective notional amount of written credit derivatives
 - e. Cash variation margin included as an on-balance sheet receivable
 - f. Exempted central counterparty legs of client-cleared transactions included in items 1(a) and 1(b)
 - g. Effective notional amount offsets and PFE adjustments for sold credit protection
 - h. Total derivative exposures (sum of items 1.a. through 1.d, minus the sum of items 1.e through 1.g)
- 2. Securities financing transaction (SFT) exposures:
 - a. Gross SFT assets
 - b. Counterparty credit risk exposure for SFTs
 - c. SFT indemnification and other agent-related exposures
 - d. Gross value of offsetting cash payables
 - e. Total SFT exposures (sum of items 2.a through 2.c, minus item 2.d)
- 3. Other on-balance sheet exposures:
 - a. Other on-balance sheet assets
 - b. Regulatory adjustments
- 4. Other off-balance sheet exposures:
 - a. Gross notional amount of items subject to a 0% credit conversion factor (CCF)
 - b. Gross notional amount of items subject to a 20% CCF
 - d. Gross notional amount of items subject to a 50% CCF
 - e. Gross notional amount of items subject to a 100% CCF
 - 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.e, and item 4.e)
- 5. Total exposures prior to regulatory deductions (sum of items 1.h, 2.e, 3.a, and 4.e)
- 6. Does item 5 represent an average value over the reporting period? (Enter "1" for Yes; enter "0" for No.)

(Column A) U.S. Intermediate Holding Company		(Column B) Combined U.S. Operations	
RISI	Amount	RISO	Amount
M337		M337	
M339		M339	
Y822		Y822	
M340		M340	
Y823		Y823	
Y824		Y824	
Y825		Y825	
Y826		Y826	
M334		M334	
N507		N507	
Y827		Y827	
Y828		Y828	
Y829		Y829	
Y830		Y830	
M349		M349	
M342		M342	
M718		M718	
M346		M346	
M347		M347	
Y831		Y831	
Y832		Y832	
0=No 1=Yes	RISI FC52	0=No 1=Yes	RISO FC52

- 1.a.
- 1.b.
- 1.c.
- 1.d.
- 1.e.
- 1.f.
- 1.g.
- 1.h.
- 2.a.
- 2.b.
- 2.c.
- 2.d.
- 2.e.
- 3.a.
- 3.b.
- 4.a.
- 4.b.
- 4.c.
- 4.d.
- 4.e.
- 4.f.
- 5.
- 6.

Memoranda

U.S. Dollar Amounts in Thousands

- 1. Securities received as collateral in securities lending
- 2. Cash collateral received in conduit securities lending transactions
- 3. Credit derivatives sold net of related credit protection bought
- 4. Total assets
- 5. Total off-balance sheet exposures (item 5 minus M.4.)
- 6. Total nonbank assets.

(Column A) U.S. Intermediate Holding Company		(Column B) Combined U.S. Operations	
RISI	Amount	RISO	Amount
M335		M335	
M336		M336	
M341		M341	
2170		2170	
KW01		KW01	
KY47		KY47	

- M.1.
- M.2.
- M.3.
- M.4.
- M.5.
- M.6.

Schedule I—FBO Interconnectedness Indicators

	(Column A) U.S. Intermediate Holding Company		(Column B) Combined U.S. Operations		
	RISI	Amount	RISO	Amount	
U.S. Dollar Amounts in Thousands					
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.
c. Subordinated debt securities	M354		M354		3.c.
d. Commercial paper	M345		M345		3.d.
e. Equity securities	M356		M356		3.e.
f. Offsetting short positions in relation to the specific equity securities included in item 3.e	M357		M357		3.f.
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

	(Column A) U.S. Intermediate Holding Company		(Column B) Combined U.S. Operations		
	RISI	Amount	RISO	Amount	
U.S. Dollar Amounts in Thousands					
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:					
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

	(Column A) U.S. Intermediate Holding Company		(Column B) Combined U.S. Operations		
	RISI	Amount	RISO	Amount	
U.S. Dollar Amounts in Thousands					
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

	(Column A) U.S. Intermediate Holding Company		(Column B) Combined U.S. Operations		
	RISI	Amount	RISO	Amount	
U.S. Dollar Amounts in Thousands					
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

	(Column A) U.S. Intermediate Holding Company		(Column B) Combined U.S. Operations		
	RISI	Amount	RISO	Amount	
U.S. Dollar Amounts in Thousands					
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				
10. Number of jurisdictions	M437		M437		10.

Schedule N—FBO Short-Term Wholesale Funding Indicator

Part I

	Remaining Maturity of 30 Days or Less (Column B)			Remaining Maturity of 31 to 90 Days (Column D)		
	Amount			Amount		
	RISI	RISO	Amount	RISI	RISO	Amount
U.S. Dollar Amounts in Thousands						
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

	Remaining Maturity of 91 to 180 Days (Column E)		Remaining Maturity of 181 to 365 Days (Column G)	
	RIS0 Amount	RIS0 Amount	RIS0 Amount	RIS0 Amount
U.S. Dollar Amounts in Thousands				
Short-term Wholesale Funding				
1. First tier:				
a. Funding secured by level 1 liquid assets	Y840	Y840	Y841	Y841
b. Retail brokered deposits and sweeps	Y844	Y844	Y845	Y845
c. Unsecured wholesale funding obtained outside of the financial sector ...	Y848	Y848	Y849	Y849
d. Firm short positions involving level 2B liquid assets or non-HQLA	Y852	Y852	Y853	Y853
e. Total first tier short-term wholesale funding (sum of items 1.a through 1.d) ..	Y856	Y856	Y857	Y857
2. Second tier:				
a. Funding secured by level 2A liquid assets	Y860	Y860	Y861	Y861
b. Covered asset exchanges (level 1 to level 2A)	Y864	Y864	Y865	Y865
c. Total second tier short-term wholesale funding (sum of items 2.a. and 2.b.) ..	Y868	Y868	Y869	Y869
3. Third tier:				
a. Funding secured by level 2B liquid assets	Y872	Y872	Y873	Y873
b. Other covered asset exchanges	Y876	Y876	Y877	Y877
c. Unsecured wholesale funding obtained within the financial sector	Y880	Y880	Y881	Y881
d. Total third tier short-term wholesale funding (sum of items 3.a through 3.c) ..	Y884	Y884	Y885	Y885
4. All other components of short-term wholesale funding	Y888	Y888	Y889	Y889
5. Total short-term wholesale funding, by maturity (weighted sum of items 1.e, 2.c, 3.d, and 4)	Y892	Y892	Y893	Y893
U.S. Dollar Amounts in Thousands				
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) ..	RIS0	(Column A) Amount	RIS0	(Column B) Amount
7. Average risk-weighted assets	Y894		Y894	
	Y895		Y895	
8. Short-term wholesale funding metric (item 6 divided by item 7)	RIS0	Percentage	RIS0	Percentage
	Y896		Y896	

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.