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	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.

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		6
	0=No / 1=Yes	RISK FC52	
7 ~~6.~~ Does item 5 represent an average value over the reporting period? (Enter "1" for Yes; enter "0" for No.)			~~6.~~ 7

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

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

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.
		7 - XXXX	7
Intra-Financial System Liabilities			
8 ~~7.~~ Deposits due to other financial institutions:			
a. Deposits due to depository institutions	M363		~~7.a.~~ 8a
b. Deposits due to non-depository financial institutions	M364		~~7.b.~~ 8b
9 ~~8.~~ Borrowings obtained from other financial institutions	Y833		~~8.~~ 9
10 ~~9.~~ Unused portion of committed lines obtained from other financial institutions	M365		~~9.~~ 10
11 ~~10.~~ Net negative current exposure of SFTs with other financial institutions	M366		~~10.~~ 11
12 ~~11.~~ OTC derivative contracts with other financial institutions that have a net negative fair value:			
a. Net negative fair value	M367		~~11.a.~~ 12a
b. Potential future exposure	M368		~~11.b.~~ 12b
13 ~~12.~~ Total intra-financial system liabilities (sum of items ~~7.a through 11.b~~ 8.a through 12.b)	M370		~~12.~~ 13
		14 - XXXX	14
Securities Outstanding			
15 ~~13.~~ Secured debt securities	M371		~~13.~~ 15
16 ~~14.~~ Senior unsecured debt securities	M372		~~14.~~ 16
17 ~~15.~~ Subordinated debt securities	M373		~~15.~~ 17
18 ~~16.~~ Commercial paper	2309		~~16.~~ 18
19 ~~17.~~ Certificates of deposit	M374		~~17.~~ 19
20 ~~18.~~ Common equity	M375		~~18.~~ 20
21 ~~19.~~ Preferred shares and other forms of subordinated funding not captured in item ~~15.~~ 17	N509		~~19.~~ 21
22 ~~20.~~ Total securities outstanding (sum of items ~~13 through 19~~ 15 through 21)	M376		~~20.~~ 22
23. Total securities outstanding - systemic indicator amount		23 - XXXX	23

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~~ reporting quarter:			
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.
~~l. Swedish krona (SEK)~~	~~M387~~		~~1.l.~~
k. ~~m.~~ United States dollars (USD)	M388		~~1.m.~~ 1.k.
2. Payments activity (sum of items 1.a through 1.~~m~~ k)	M390		2.
3. Payments activity - systemic indicator amount		3 - XXXX	3

5. Assets under custody - systemic indicator amount

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.~~ 4
Underwritten Transactions in Debt and Equity Markets		5 - XXXX	5
6 ~~4.~~ Equity underwriting activity	M406		~~4.~~ 6
7 ~~5.~~ Debt underwriting activity	M407		~~5.~~ 7
8 ~~6.~~ Total underwriting activity (sum of items ~~4 and 5~~)	M408		~~6.~~ 8
		9 - XXXX	9
		10-17 (see below)	

6 and 7

1. Payments made in the reporting quarter:
   a. Mexican pesos (MXN)
   b. New Zealand dollars (NZD)
   c. Norwegian krone (NOK)
   d. South Korean won (KRW)
   e. Swedish krone (SEK)
   f. All other currencies

9. Underwriting activity - systemic indicator amount

Memoranda

M1a M1b M1c M1d M1e

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.~~ M2
~~5. Securities traded in the last four quarters:~~			~~M.5.~~
~~a. Securities issued by public sector entities~~ 2	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.~~

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

Schedule D—Complexity Indicators

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

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	4
5 ~~4.~~ Trading securities	M412		~~4.~~ 5
6 ~~5.~~ AFS securities	1773		~~5.~~ 6
7 ~~6.~~ Equity securities with readily determinable fair values not held for trading	JA22		~~6.~~ 7
8 ~~7. Total trading, AFS~~ Total trading securities, AFS securities, 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.~~ 8
9 ~~8. Trading, AFS~~ Trading securities, AFS securities, and equity securities with readily determinable fair values not held for trading that meet the definition of level 1 liquid assets	N510		~~8.~~ 9
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.~~ 10
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.~~ 11
12. Total trading and available-for-sale (AFS) securities - systemic indicator amount		12 - XXXX	12
Level 3 Assets			
13 ~~11.~~ Assets valued for accounting purposes using Level 3 measurement inputs	G506		~~11.~~ 13
14. Total Level 3 assets - systemic indicator amount		14 - XXXX	14

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. - XXXX
2. - XXXX
2.a. - XXXX
3. - KW55
4 - XXXX

4

Schedule E—Cross-

a guarantor basis, excluding derivative claims

sum of items 5 and 6 (for domestic firms); sum of items 5.a and 6.a (for FBOs)

U.S. Dollar Amounts in Thousands	RISK	Amount	
Cross-Jurisdictional Claims			
1. Foreign claims on ~~an ultimate-risk basis~~	~~M422~~	1 - XXXX	1. 1a - 4
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.~~ 5 - 6a
~~3. Local liabilities in local currency~~	~~M425~~		~~3.~~
7. ~~4.~~ Total cross-jurisdictional liabilities (~~sum of items 2 and 3, minus item 2.a~~)	M426	8 - XXXX	~~4.~~ 7. 8
9. ~~5.~~ Cross-jurisdictional activity (sum of items ~~1 and 4~~) 3 and 7	KY49		~~5.~~ 9.

8. Total cross-jurisdictional liabilities - systemic indicator amount

~~**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. - XXXX
5.a. - XXXX
6. - KW56
6.a. - XXXX

Schedule G—Short-Term Wholesale Funding Indicator

179   180 to 364

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~~ sweep deposits	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.

weighted   amount

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

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

7. Total weighted short-term wholesale funding amount - systemic indicator amount

~~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?~~	~~0=No~~	~~RISI~~		~~0=No~~	~~RISO~~		
~~(Enter "1" for Yes; enter "0" for No.)~~	~~1=Yes~~	~~FC52~~		~~1=Yes~~	~~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.~~
~~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~~

~~U.S. Dollar Amounts in Thousands~~	~~(Column A) U.S. Intermediate Holding Company~~		~~(Column B) Combined U.S. Operations~~		
	~~RISI~~	~~Amount~~	~~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 RISI	Amount	(Column B) Combined U.S. Operations 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 RISI	Amount	(Column B) Combined U.S. Operations 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 RISI	Amount	(Column B) Combined U.S. Operations 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) RISI	Amount	(Column B) RISO	Amount	Remaining Maturity of 31 to 90 Days (Column C) RISI	Amount	(Column D) 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.