

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: 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.

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) State (RSSD 9200) Zip Code (RSSD 9220)

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	
<b>Total Exposures</b>				
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.
		0=No	RISK	
6. Does item 5 represent an average value over the reporting period? (Enter "1" for Yes; enter "0" for No.) ...		1=Yes	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	
<b>Intra-Financial System Assets</b>				
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	
<b>Intra-Financial System Assets—Continued</b>			
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.
<b>Intra-Financial System Liabilities</b>			
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.
<b>Securities Outstanding</b>			
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	
<b>Payments Activity</b>			
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	
<b>Assets Under Custody</b>				
3. Assets held as a custodian on behalf of customers.....	M405			3.
<b>Underwritten Transactions in Debt and Equity Markets</b>				
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 (sum of items M.5.a through M.5.d).....	FR51			M.6.

**Schedule D—Complexity Indicators**

U.S. Dollar Amounts in Thousands		RISK	Amount	
<b>Notional Amount of Over-the-Counter (OTC) Derivative Contracts</b>				
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.
<b>Trading and Available-for-Sale (AFS) Securities</b>				
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.
<b>Level 3 Assets</b>				
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	
<b>Cross-Jurisdictional Claims</b>				
1. Foreign claims on an ultimate-risk basis .....	M422			1.
<b>Cross-Jurisdictional Liabilities</b>				
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.

### 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	
<b>Ancillary Indicators</b>				
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	
<b>Short-term Wholesale Funding</b>										
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.
7. Average risk-weighted assets .....								Y895		7.
RISK								Percentage		
8. Short-term wholesale funding metric (item 6 divided by item 7) .....								Y896		8.

## Schedule H—FBO Size Indicator

	(Column A) U.S. Intermediate Holding Company		(Column B) Combined U.S. Operations		
	RISI	Amount	RISO	Amount	
U.S. Dollar Amounts in Thousands					
<b>Total Exposures</b>					
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

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

	(Column A) U.S. Intermediate Holding Company		(Column B) Combined U.S. Operations		
	RISI	Amount	RISO	Amount	
U.S. Dollar Amounts in Thousands					
<b>Intra-Financial System Assets</b>					
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.
<b>Intra-Financial System Liabilities</b>					
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.
<b>Securities Outstanding</b>					
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					
<b>Payments Activity</b>					
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.
<b>Assets Under Custody</b>					
3. Assets held as a custodian on behalf of customers .....	M405		M405		3.
<b>Underwritten Transactions in Debt and Equity Markets</b>					
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 (sum of items M.5.a through M.5.d) .....	FR51		FR51		M.6.

## 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					
<b>Notional Amount of Over-the-Counter (OTC) Derivative Contracts</b>					
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.
<b>Trading and Available-for-Sale (AFS) Securities</b>					
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.
<b>Level 3 Assets</b>					
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					
<b>Cross-Jurisdictional Claims</b>					
1. Foreign claims on an ultimate-risk basis .....	M422		M422		1.
a. Adjusted foreign claims on an ultimate-risk basis .....	LA95		LA95		1.a.
<b>Cross-Jurisdictional Liabilities</b>					
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	
<b>Ancillary Indicators</b>					
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 .....		RISI		RISO	
		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				Remaining Maturity of 31 to 90 Days				
	(Column A)		(Column B)		(Column C)		(Column D)		
	RISI	Amount	RISO	Amount	RISI	Amount	RISO	Amount	
<b>Short-term Wholesale Funding</b>									
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
<b>Short-term Wholesale Funding</b>									
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.
						(Column A)			(Column B)
		RISI	Amount	RISO	Amount	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					
7. Average risk-weighted assets .....		Y895		Y895					
		RISI	Percentage	RISO	Percentage				
8. Short-term wholesale funding metric (item 6 divided by item 7) .....		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.