

FR Y-15 Snapshots



This document contains information on the format and structure of the data files posted on the FR Y-15 Snapshots page of the National Information Center website.¹

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Site Columns

The FR Y-15 Snapshots page includes the six columns described below.

As-of date. This column provides the as-of date for the data files in the given row.

Indicators. The files listed in this column contain the aggregated measures of systemic importance found on the FR Y-15.

All line items. The files listed in this column contain all of the public FR Y-15 data that were submitted for the given as-of date, including the aggregated measures of systemic importance captured in the indicators file.

Other formats. The PDF files listed in this column contain graphs of each aggregated measure of systemic importance captured in the indicators file along with a table showing the underlying data.

The XLSX files listed in this column contain all of the public FR Y-15 data that were submitted for the given as-of date, including the aggregated measures of systemic importance captured in the indicators file. The XLSX files also contain graphs of the data, a mapping of the data to the international G-SIB assessment template,² and a systemic score calculation tool.

Reporting form. This column provides links to the FR Y-15 form for the given as-of date.

Posting date. This column provides the posting date for the files in a given row. The data snapshots represent information reported on or before the indicated posting date.

¹ See www.ffiec.gov/nicpubweb/nicweb/nichome.aspx.

² See www.bis.org/bcbs/gsib/.

	A	B	C	D	E	F	G	H
1	NAME	DT	ID_RSSD	RISK0001	RISK0002	RISK0003	RISK0004	RISK0005
2	----	----	----	----	----	----	----	----
3	Institution A	20151231	1000001	DATA				
4	Institution B	20151231	1000002					
5	Institution C	20151231	1000003					

↑ Institution name ↑ As-of date ↑ Bank RSSD ID

Series identifier Specific item
 RISK 0001 ← Item identifiers

Figure 1 – Structure of the CSV files.

File Formats and Structures

CSV Files

These files are comma-delimited, with data headers in the first row. Each row of data is associated with the institution identified in the first column. The second column provides the as-of date and the third column provides the institution’s unique numerical identifier, or RSSD ID. This structure is illustrated in Figure 1.

Each data header contains a unique, eight-character string that can be linked to a specific data item on the FR Y-15 (e.g., RISKM340). The first four characters specify the data series (RISK), while the last four characters specify the specific data item (M340). These item identifiers are provided in the value input area of the reporting form. Alternatively, the identifiers can be linked to individual line item names using the Micro Data Reference Manual (MDRM) Data Dictionary Search.³

WARNING: Saving the snapshot files in CSV format using Excel may alter the data due to the automatic rounding of large numbers. This rounding may be avoided by saving the file in XLSX format.

³ See www.federalreserve.gov/apps/mdrm/data-dictionary.

⁴ Ibid.

PDF Files

The PDF files contain graphs of the aggregated measures of systemic importance along with a table showing the underlying data.

XLSX Files

The Excel workbooks contain multiple worksheets, which are described in detail in the sections below.

Indicators Worksheet

The indicators worksheet of the Excel file provides data on the aggregated measures of systemic importance captured on the FR Y-15.

Each indicator is associated with a unique, eight-character string that can be linked to a specific data item on the FR Y-15 (e.g., RISKM340). The first four characters specify the data series (RISK), while the last four characters specify the specific data item (M340). These item identifiers are provided in the value input area of the reporting form. Alternatively, the identifiers can be linked to individual line item names using the Micro Data Reference Manual (MDRM) Data Dictionary Search.⁴

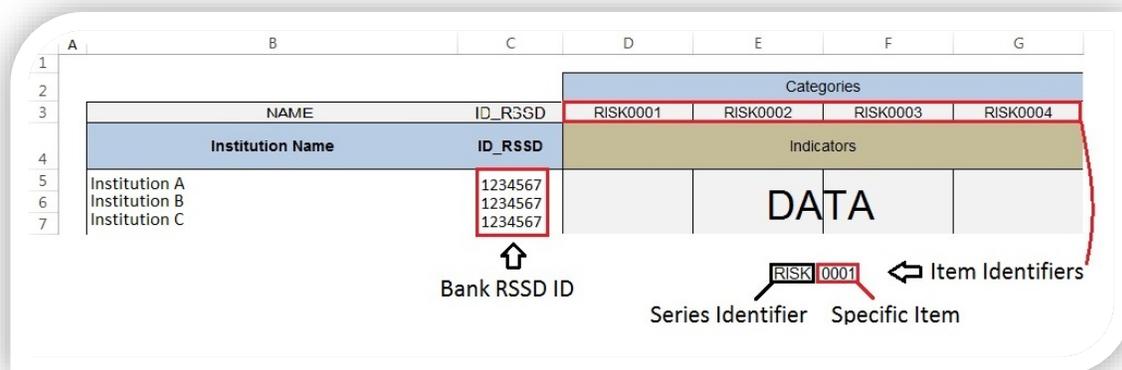


Figure 2 – Layout of the indicators worksheet.

The second column of the table provides the institution’s unique numerical identifier, or RSSD ID.

The layout of the indicators worksheet is illustrated in Figure 2.

BCBS Template Worksheet

The BCBS template worksheet of the Excel file maps the FR Y-15 data to the international G-SIB assessment template, which is used by the Basel Committee on Banking Supervision (BCBS) to identify global systemically important banks (G-SIBs). The name of a specific institution can be selected using the drop-down menu in the blue cell at the top of the worksheet. Once an institution is selected, the template is automatically populated with the data from the FR Y-15 associated with that institution.

Red and yellow cells contain input data. White cells are automatically calculated based on the data provided in the input cells. Finally, the data items highlighted in orange identify indicators of systemic importance used in the international framework. Note that each cell is associated with an item identifier (e.g., GSIB1032). The first four characters specify the data series (GSIB), while the last four characters specify the specific data item (1032).

The layout of the BCBS template worksheet is illustrated in Figure 3.

Graphs Worksheet

The graphs worksheet of the Excel file provides bar graphs for each of the aggregated measures of systemic importance captured in the indicators worksheet. The data used to produce the graphs can be found in the upper right portion of the worksheet.

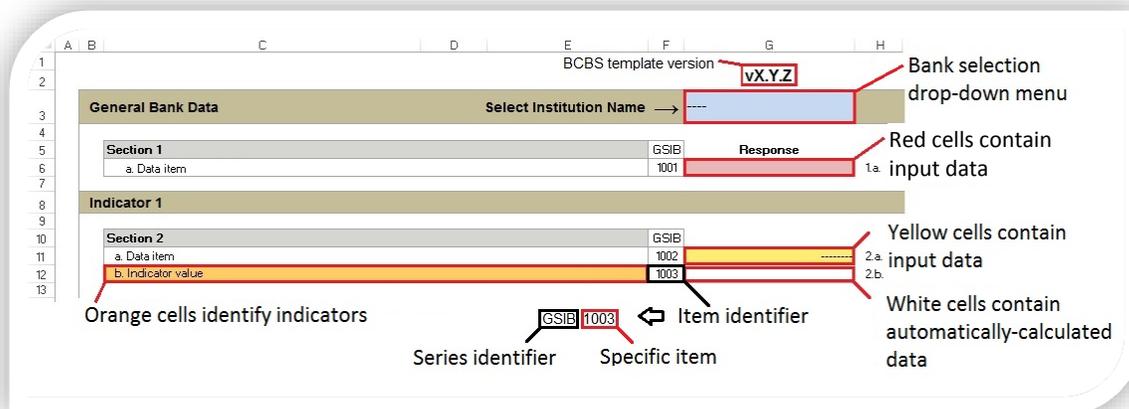


Figure 3 – Layout of the BCBS template worksheet.

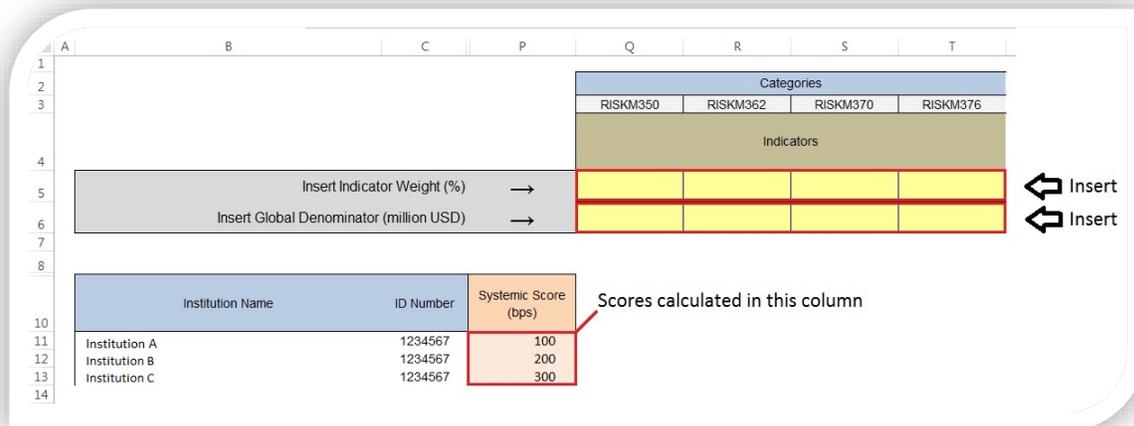


Figure 4 – Layout of the scores worksheet.

Time Series Worksheet

The time series worksheet of the Excel file provides bar graphs that compare the aggregated measures of systemic importance from multiple reporting periods. A specific indicator of systemic importance can be selected from the drop-down menu in the top left-hand corner of the worksheet. Once selected, the graphs are automatically updated with the information from the FR Y-15 associated with that indicator.

The first graph illustrates the values of the selected indicator for multiple reporting periods. The data is presented in descending order using the most recent time period presented.

The second graph plots the year-on-year percent change for the selected indicator. Any changes over 100 percent will extend outside the range of the graph. In these instances, refer to the label at the base of the column to determine the change being depicted.

The data used to produce the graphs can be found in the upper right portion of the worksheet.

Scores Worksheet

The scores worksheet of the Excel file provides a tool for calculating systemic scores based on the aggregated measures of systemic importance captured on the FR Y-15. To calculate the scores, the indicator weights (in percent), the associated global denominators (in millions of US dollars), and the unweighted cap on the substitutability category (in basis points) must be provided in the yellow input cells at the top of the worksheet. Once all of the yellow cells have been populated, the scores, in basis points, are automatically calculated in the lower part of the worksheet.

The indicator weights and substitutability cap associated with method 1 of the U.S. GSIB surcharge rule are included by default.⁵

The layout of the scores worksheet is illustrated in Figure 4.

FR Y-15 Data Worksheet

The FR Y-15 data worksheet of the Excel file provides all of the line item data captured on the FR Y-15 for the given as-of date.

⁵ See www.federalreserve.gov/newsevents/press/bcreg/20150720a.htm.

Units

All dollar figures in the CSV files are provided in thousands. The dollar figures in the PDF and XLSX files are provided in millions unless otherwise indicated. Non-dollar values are provided in the units specified in the FR Y-15 instructions.

Revisions

In certain cases, the information displayed on an institution's individual FR Y-15 report will differ from the data included in the snapshot files. This is due to the fact that the data captured in the snapshot reflects the FR Y-15 data as reported on the posting date. Any revisions submitted after the posting date will not be reflected in the snapshot. To access the most current information, refer to the individual FR Y-15 submissions available on the NIC website.