FR Y-15
OMB Number 7100-0352
Approval expires December 31, 2022

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.

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.

Terrance R. Dolan
Printed Name of Chief Financial Officer (or Equivalent/Authorized Officer) (RISK C490)

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

03/08/2021
Date of Signature (MM/DD/YYYY) (RISK J196)

Date of Report: **December 31, 2020**
Month / Day / Year (RISK 9999)

U.S. BANCORP
Legal Title of Holding Company or Foreign Banking Organization (RSSD 9017)

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

MINNEAPOLIS	MN	55402
City (RSSD 9130)	State (RSSD 9200)	Zip Code (RSSD 9220)

Person to whom questions about this report should be directed:

Jordan Schmaltz, Finance Manager
Name / Title (RISK 8901)

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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	4304000	1.a.
b. Potential future exposure (PFE) of derivative contracts	M339	6867000	1.b.
c. Gross-up for derivatives collateral	Y822	208000	1.c.
d. Effective notional amount of written credit derivatives	M340	6611000	1.d.
e. Cash variation margin included as an on-balance sheet receivable	Y823	0	1.e.
f. Exempted central counterparty legs of client-cleared transactions included in items 1(a) and 1(b)	Y824	0	1.f.
g. Effective notional amount offsets and PFE adjustments for sold credit protection	Y825	12000	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	17978000	1.h.
2. Securities financing transaction (SFT) exposures:			
a. Gross SFT assets	M334	2030000	2.a.
b. Counterparty credit risk exposure for SFTs	N507	60000	2.b.
c. SFT indemnification and other agent-related exposures	Y827	0	2.c.
d. Gross value of offsetting cash payables	Y828	0	2.d.
e. Total SFT exposures (sum of items 2.a through 2.c, minus item 2.d)	Y829	2090000	2.e.
3. Other on-balance sheet exposures:			
a. Other on-balance sheet assets	Y830	545707000	3.a.
b. Regulatory adjustments	M349	10278000	3.b.
4. Other off-balance sheet exposures:			
a. Gross notional amount of items subject to a 0% credit conversion factor (CCF)	M342	168114000	4.a.
b. Gross notional amount of items subject to a 20% CCF	M718	36590000	4.b.
c. Gross notional amount of items subject to a 50% CCF	M346	144237000	4.c.
d. Gross notional amount of items subject to a 100% CCF	M347	14342000	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	110589900	4.e.
5. Total exposures prior to regulatory deductions (sum of items 1.h, 2.e, 3.a, and 4.e)	Y832	676364900	5.

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

Memoranda

U.S. Dollar Amounts in Thousands	RISK	Amount	
1. Securities received as collateral in securities lending	M335	0	M.1.
2. Cash collateral received in conduit securities lending transactions	M336	0	M.2.
3. Credit derivatives sold net of related credit protection bought	M341	6587000	M.3.
4. Total consolidated assets	2170	545547000	M.4.
5. Total off-balance sheet exposures (item 5 minus M.4.)	KW01	130817900	M.5.
6. Total nonbank assets.	KY47	9153927	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	8786000	1.
a. Certificates of deposit	M355	0	1.a.
2. Unused portion of committed lines extended to other financial institutions	J458	10398000	2.
3. Holdings of securities issued by other financial institutions:			
a. Secured debt securities	M352	0	3.a.
b. Senior unsecured debt securities	M353	0	3.b.
c. Subordinated debt securities	M354	0	3.c.
d. Commercial paper	M345	0	3.d.

Schedule B—Continued

U.S. Dollar Amounts in Thousands	RISK	Amount	
Intra-Financial System Assets—Continued			
e. Equity securities	M356	0	3.e.
f. Offsetting short positions in relation to the specific equity securities included in item 3.e	M357	0	3.f.
4. Net positive current exposure of securities financing transactions (SFTs) with other financial institutions	M358	52000	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	537000	5.a.
b. Potential future exposure	M360	779000	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	20552000	6.
Intra-Financial System Liabilities			
7. Deposits due to other financial institutions:			
a. Deposits due to depository institutions	M363	1664000	7.a.
b. Deposits due to non-depository financial institutions	M364	11259000	7.b.
8. Borrowings obtained from other financial institutions	Y833	835000	8.
9. Unused portion of committed lines obtained from other financial institutions	M365	17000	9.
10. Net negative current exposure of SFTs with other financial institutions	M366	3000	10.
11. OTC derivative contracts with other financial institutions that have a net negative fair value:			
a. Net negative fair value	M367	418000	11.a.
b. Potential future exposure	M368	814000	11.b.
12. Total intra-financial system liabilities (sum of items 7.a through 11.b)	M370	15010000	12.
Securities Outstanding			
13. Secured debt securities	M371	2098000	13.
14. Senior unsecured debt securities	M372	30694000	14.
15. Subordinated debt securities	M373	4488000	15.
16. Commercial paper	2309	6007000	16.
17. Certificates of deposit	M374	23380000	17.
18. Common equity	M375	70216000	18.
19. Preferred shares and other forms of subordinated funding not captured in item 15	N509	6931000	19.
20. Total securities outstanding (sum of items 13 through 19)	M376	143814000	20.

Memoranda

U.S. Dollar Amounts in Thousands	RISK	Amount	
1. Standby letters of credit extended to other financial institutions	Y834	1993000	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	5002000	1.a.
b. Brazilian real (BRL)	M378	0	1.b.
c. Canadian dollars (CAD)	M379	37259000	1.c.
d. Swiss francs (CHF)	M380	7469000	1.d.
e. Chinese yuan (CNY)	M381	308000	1.e.
f. Euros (EUR)	M382	215163000	1.f.
g. British pounds (GBP)	M383	73375000	1.g.
h. Hong Kong dollars (HKD)	M384	1467000	1.h.
i. Indian rupee (INR)	M385	29000	1.i.
j. Japanese yen (JPY)	M386	6668000	1.j.
k. Mexican pesos (MXN)	Y835	7351000	1.k.
l. Swedish krona (SEK)	M387	2591000	1.l.
m. United States dollars (USD)	M388	10147890000	1.m.
2. Payments activity (sum of items 1.a through 1.m)	M390	10504572000	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	1957665000	3.
Underwritten Transactions in Debt and Equity Markets			
4. Equity underwriting activity	M406	556000	4.
5. Debt underwriting activity	M407	46644000	5.
6. Total underwriting activity (sum of items 4 and 5)	M408	47200000	6.

Memoranda

U.S. Dollar Amounts in Thousands	RISK	Amount	
1. New Zealand dollars (NZD)	Y836	878000	M.1.
2. Russian rubles (RUB)	Y837	179000	M.2.
3. Payments made in the last four quarters in all other currencies	M389	27414000	M.3.
4. Unsecured settlement/clearing lines provided	M436	0	M.4.
5. Securities traded in the last four quarters:			M.5.
a. Securities issued by public sector entities	KW46	172068000	M.5.a.
b. Other fixed income securities	KW48	1067795000	M.5.b.
c. Listed equities	KW50	354638000	M.5.c.
d. Other securities	KW52	124330000	M.5.d.
6. Trading volume (sum of items M.5.a through M.5.d)	KY51	1718831000	M.6.

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	315531000	1.
2. OTC derivative contracts settled bilaterally	M410	362828000	2.
3. Total notional amount of OTC derivative contracts (sum of items 1 and 2)	M411	678359000	3.
Trading and Available-for-Sale (AFS) Securities			
4. Trading securities	M412	1875000	4.
5. AFS securities	1773	136840000	5.
6. Equity securities with readily determinable fair values not held for trading	JA22	24000	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	138739000	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	42477000	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	71751000	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	24511000	10.
Level 3 Assets			
11. Assets valued for accounting purposes using Level 3 measurement inputs	G506	4980000	11.

Memoranda

U.S. Dollar Amounts in Thousands	RISK	Amount	
1. Held-to-maturity securities	1754	0	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	14532000	1.
Cross-Jurisdictional Liabilities			
2. Foreign liabilities (excluding local liabilities in local currency)	M423	59349000	2.
a. Any foreign liabilities to related offices included in item 2	M424	25259000	2.a.
3. Local liabilities in local currency	M425	10203000	3.
4. Total cross-jurisdictional liabilities (sum of items 2 and 3, minus item 2.a)	M426	44293000	4.
5. Cross-jurisdictional activity (sum of items 1 and 4)	KY49	58825000	5.

Memoranda

U.S. Dollar Amounts in Thousands	RISK	Amount	
1. Foreign derivative claims on an ultimate-risk basis	KW54	141000	M.1.
2. Total cross-jurisdictional claims (sum of items 1 and M.1)	KW55	14673000	M.2.
3. Foreign derivative liabilities on an immediate-counterparty basis	KW56	430000	M.3.
4. Consolidated foreign liabilities on an immediate-counterparty basis excluding derivative liabilities	KW57	44293000	M.4.
5. Total cross-jurisdictional liabilities, including derivatives (sum of items M.3 and M.4)	KY50	44723000	M.5.

Schedule F—Ancillary Indicators

U.S. Dollar Amounts in Thousands	RISK	Amount	
Ancillary Indicators			
1. Total liabilities	2948	500180000	1.
2. Retail funding	M427	178646000	2.
3. Total gross revenue	M430	24938000	3.
4. Total net revenue	M428	22923000	4.
5. Foreign net revenue	M429	550000	5.
6. Gross value of cash provided and gross fair value of securities provided in securities financing transactions (SFTs)	M432	3750000	6.
7. Gross value of cash received and gross fair value of securities received in SFTs	M433	3696000	7.
8. Gross positive fair value of over-the-counter (OTC) derivative contracts	M434	5997000	8.
9. Gross negative fair value of OTC derivative contracts	M435	3602000	9.

Number in Single Units	RISK		
10. Number of jurisdictions	M437	18	10.

Schedule G—Short-Term Wholesale Funding Indicator

U.S. Dollar Amounts in Thousands	(Column A) Remaining Maturity of 30 Days or Less RISK	Amount	(Column B) Remaining Maturity of 31 to 90 Days RISK	Amount	(Column C) Remaining Maturity of 91 to 180 Days RISK	Amount	(Column D) Remaining Maturity of 181 to 365 Days RISK	Amount	
Short-term Wholesale Funding									
1. First tier:									
a. Funding secured by level 1 liquid assets	Y838	140000	Y839	48000	Y840	22000	Y841	1000	1.a.
b. Retail brokered deposits and sweeps	Y842	15407000	Y843	829000	Y844	880000	Y845	2070000	1.b.
c. Unsecured wholesale funding obtained outside of the financial sector	Y846	61406000	Y847	1255000	Y848	684000	Y849	702000	1.c.
d. Firm short positions involving level 2B liquid assets or non-HQLA	Y850	0	Y851	0	Y852	0	Y853	0	1.d.
e. Total first tier short-term wholesale funding (sum of items 1.a through 1.d)	Y854	76953000	Y855	2132000	Y856	1586000	Y857	2773000	1.e.
2. Second tier:									
a. Funding secured by level 2A liquid assets	Y858	4003000	Y859	0	Y860	0	Y861	0	2.a.
b. Covered asset exchanges (level 1 to level 2A)	Y862	0	Y863	0	Y864	0	Y865	0	2.b.
c. Total second tier short-term wholesale funding (sum of items 2.a. and 2.b)	Y866	4003000	Y867	0	Y868	0	Y869	0	2.c.
3. Third tier:									
a. Funding secured by level 2B liquid assets	Y870	0	Y871	0	Y872	0	Y873	0	3.a.
b. Other covered asset exchanges	Y874	0	Y875	0	Y876	0	Y877	0	3.b.
c. Unsecured wholesale funding obtained within the financial sector	Y878	6164000	Y879	11583000	Y880	2899000	Y881	4038000	3.c.
d. Total third tier short-term wholesale funding (sum of items 3.a through 3.c)	Y882	6164000	Y883	11583000	Y884	2899000	Y885	4038000	3.d.
4. All other components of short-term wholesale funding	Y886	6084000	Y887	1311000	Y888	1095000	Y889	917000	4.
5. Total short-term wholesale funding, by maturity (weighted sum of items 1.e, 2.c, 3.d, and 4)	Y890	31946750	Y891	6987950	Y892	1272250	Y893	633050	5.

U.S. Dollar Amounts in Thousands	RISK	Amount	
6. Total short-term wholesale funding (sum of item 5, Columns A through D)	Y894	40840000	6.
7. Average risk-weighted assets	Y895	399441000	7.

	RISK	Percentage	
8. Short-term wholesale funding metric (item 6 divided by item 7)	Y896	10.22	8.

Schedule H—FBO Size Indicator

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

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

Memoranda

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

Memoranda

U.S. Dollar Amounts in Thousands	RISI	Amount	RISO	Amount	
1. New Zealand dollars (NZD)	Y836		Y836		M.1.
2. Russian rubles (RUB)	Y837		Y837		M.2.
3. Payments made in the last four quarters in all other currencies	M389		M389		M.3.
4. Unsecured settlement/clearing lines provided	M436		M436		M.4.
5. Securities traded in the last four quarters:					M.5.
a. Securities issued by public sector entities	KW46		KW46		M.5.a.
b. Other fixed income securities	KW48		KW48		M.5.b.
c. Listed equities	KW50		KW50		M.5.c.
d. Other securities	KW52		KW52		M.5.d.
6. Trading volume (sum of items M.5.a through M.5.d)	KY51		KY51		M.6.

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

Schedule N—Continued

Part II

U.S. Dollar Amounts in Thousands	Remaining Maturity of 91 to 180 Days (Column E) RISI	Amount	(Column F) RISO	Amount	Remaining Maturity of 181 to 365 Days (Column G) RISI	Amount	(Column H) 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) RISI	Amount	(Column B) 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.