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.

Date of Report: **June 30, 2020**
Month / Day / Year (RISK 9999)

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

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

08/19/2020
Date of Signature (MM/DD/YYYY) (RISK J196)

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

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

NEW YORK	NY	10013
City (RSSD 9130)	State (RSSD 9200)	Zip Code (RSSD 9220)

Person to whom questions about this report should be directed:

Shirley Wong, Director
Name / Title (RISK 8901)

347-648-1073
Area Code / Phone Number (RISK 8902)

347-394-5308
Area Code / FAX Number (RISK 9116)

wongs@citi.com
E-mail Address of Contact (RISK 4086)

Banking organizations must maintain in their files a manually signed and attested printout of the data submitted.

The ongoing public reporting burden for this information collection is estimated to average 405 hours per response, including time to gather and maintain data in the required form and to review instructions and complete the information collection. Comments regarding this burden estimate or any other aspect of this information collection, including suggestions for reducing the burden, may be sent to Secretary, Board of Governors of the Federal Reserve System, 20th and C Streets, NW, Washington, DC 20551, and to the Office of Management and Budget, Paperwork Reduction Project (7100-0352), Washington, DC 20503.

Schedule A—Size Indicator

U.S. Dollar Amounts in Thousands	RISK	Amount	
Total Exposures			
1. Derivative exposures:			
a. Current exposure of derivative contracts	M337	87238000	1.a.
b. Potential future exposure (PFE) of derivative contracts	M339	170442000	1.b.
c. Gross-up for derivatives collateral	Y822	2677000	1.c.
d. Effective notional amount of written credit derivatives	M340	607606000	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	569739000	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	298224000	1.h.
2. Securities financing transaction (SFT) exposures:			
a. Gross SFT assets	M334	402336000	2.a.
b. Counterparty credit risk exposure for SFTs	N507	20629000	2.b.
c. SFT indemnification and other agent-related exposures	Y827	12000	2.c.
d. Gross value of offsetting cash payables	Y828	116241000	2.d.
e. Total SFT exposures (sum of items 2.a through 2.c, minus item 2.d)	Y829	306736000	2.e.
3. Other on-balance sheet exposures:			
a. Other on-balance sheet assets	Y830	1903315000	3.a.
b. Regulatory adjustments	M349	38684000	3.b.
4. Other off-balance sheet exposures:			
a. Gross notional amount of items subject to a 0% credit conversion factor (CCF)	M342	736117000	4.a.
b. Gross notional amount of items subject to a 20% CCF	M718	62634000	4.b.
c. Gross notional amount of items subject to a 50% CCF	M346	270616000	4.c.
d. Gross notional amount of items subject to a 100% CCF	M347	76402000	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	297848500	4.e.
5. Total exposures prior to regulatory deductions (sum of items 1.h, 2.e, 3.a, and 4.e)	Y832	2806123500	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	244000	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	46269000	M.3.
4. Total consolidated assets	2170	2261796000	M.4.
5. Total off-balance sheet exposures (item 5 minus M.4.)	KW01	544327500	M.5.
6. Total nonbank assets.	KY47	650407000	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	50109000	1.
a. Certificates of deposit	M355	1044000	1.a.
2. Unused portion of committed lines extended to other financial institutions	J458	37212000	2.
3. Holdings of securities issued by other financial institutions:			
a. Secured debt securities	M352	3527000	3.a.
b. Senior unsecured debt securities	M353	2104000	3.b.
c. Subordinated debt securities	M354	1281000	3.c.
d. Commercial paper	M345	139000	3.d.

Schedule B—Continued

U.S. Dollar Amounts in Thousands	RISK	Amount	
Intra-Financial System Assets—Continued			
e. Equity securities	M356	15816000	3.e.
f. Offsetting short positions in relation to the specific equity securities included in item 3.e	M357	6914000	3.f.
4. Net positive current exposure of securities financing transactions (SFTs) with other financial institutions	M358	12225000	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	26430000	5.a.
b. Potential future exposure	M360	61743000	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	203672000	6.
Intra-Financial System Liabilities			
7. Deposits due to other financial institutions:			
a. Deposits due to depository institutions	M363	82627000	7.a.
b. Deposits due to non-depository financial institutions	M364	122817000	7.b.
8. Borrowings obtained from other financial institutions	Y833	2669000	8.
9. Unused portion of committed lines obtained from other financial institutions	M365	2800000	9.
10. Net negative current exposure of SFTs with other financial institutions	M366	19968000	10.
11. OTC derivative contracts with other financial institutions that have a net negative fair value:			
a. Net negative fair value	M367	25835000	11.a.
b. Potential future exposure	M368	39317000	11.b.
12. Total intra-financial system liabilities (sum of items 7.a through 11.b)	M370	296033000	12.
Securities Outstanding			
13. Secured debt securities	M371	9643000	13.
14. Senior unsecured debt securities	M372	204754000	14.
15. Subordinated debt securities	M373	29362000	15.
16. Commercial paper	2309	17925000	16.
17. Certificates of deposit	M374	158846000	17.
18. Common equity	M375	106383000	18.
19. Preferred shares and other forms of subordinated funding not captured in item 15	N509	17802000	19.
20. Total securities outstanding (sum of items 13 through 19)	M376	544715000	20.

Memoranda

U.S. Dollar Amounts in Thousands	RISK	Amount	
1. Standby letters of credit extended to other financial institutions	Y834	14420000	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	1394216000	1.a.
b. Brazilian real (BRL)	M378	403694000	1.b.
c. Canadian dollars (CAD)	M379	1959988000	1.c.
d. Swiss francs (CHF)	M380	4417478000	1.d.
e. Chinese yuan (CNY)	M381	362078000	1.e.
f. Euros (EUR)	M382	22257303000	1.f.
g. British pounds (GBP)	M383	5771651000	1.g.
h. Hong Kong dollars (HKD)	M384	1345332000	1.h.
i. Indian rupee (INR)	M385	853788000	1.i.
j. Japanese yen (JPY)	M386	2638415000	1.j.
k. Mexican pesos (MXN)	Y835	783146000	1.k.
l. Swedish krona (SEK)	M387	11097000	1.l.
m. United States dollars (USD)	M388	127968249000	1.m.
2. Payments activity (sum of items 1.a through 1.m)	M390	170166435000	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	15999203000	3.
Underwritten Transactions in Debt and Equity Markets			
4. Equity underwriting activity	M406	58043000	4.
5. Debt underwriting activity	M407	473354000	5.
6. Total underwriting activity (sum of items 4 and 5)	M408	531397000	6.

Memoranda

U.S. Dollar Amounts in Thousands	RISK	Amount	
1. New Zealand dollars (NZD)	Y836	196014000	M.1.
2. Russian rubles (RUB)	Y837	609208000	M.2.
3. Payments made in the last four quarters in all other currencies	M389	3644006000	M.3.
4. Unsecured settlement/clearing lines provided	M436	3240401000	M.4.
5. Securities traded in the last four quarters:			M.5.
a. Securities issued by public sector entities	KW46	336796000	M.5.a.
b. Other fixed income securities	KW48	8135249000	M.5.b.
c. Listed equities	KW50	4788339000	M.5.c.
d. Other securities	KW52	1397113000	M.5.d.
6. Trading volume (sum of items M.5.a through M.5.d)	KY51	14657497000	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	19751440000	1.
2. OTC derivative contracts settled bilaterally	M410	16409757000	2.
3. Total notional amount of OTC derivative contracts (sum of items 1 and 2)	M411	36161197000	3.
Trading and Available-for-Sale (AFS) Securities			
4. Trading securities	M412	283702000	4.
5. AFS securities	1773	337636000	5.
6. Equity securities with readily determinable fair values not held for trading	JA22	593000	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	621931000	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	441981000	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	81318000	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	98632000	10.
Level 3 Assets			
11. Assets valued for accounting purposes using Level 3 measurement inputs	G506	14534000	11.

Memoranda

U.S. Dollar Amounts in Thousands	RISK	Amount	
1. Held-to-maturity securities	1754	83332000	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	1011459000	1.
Cross-Jurisdictional Liabilities			
2. Foreign liabilities (excluding local liabilities in local currency)	M423	813783000	2.
a. Any foreign liabilities to related offices included in item 2	M424	131688000	2.a.
3. Local liabilities in local currency	M425	373355000	3.
4. Total cross-jurisdictional liabilities (sum of items 2 and 3, minus item 2.a)	M426	1055450000	4.
5. Cross-jurisdictional activity (sum of items 1 and 4)	KY49	2066909000	5.

Memoranda

U.S. Dollar Amounts in Thousands	RISK	Amount	
1. Foreign derivative claims on an ultimate-risk basis	KW54	108731000	M.1.
2. Total cross-jurisdictional claims (sum of items 1 and M.1)	KW55	1120190000	M.2.
3. Foreign derivative liabilities on an immediate-counterparty basis	KW56	73671000	M.3.
4. Consolidated foreign liabilities on an immediate-counterparty basis excluding derivative liabilities	KW57	1055905000	M.4.
5. Total cross-jurisdictional liabilities, including derivatives (sum of items M.3 and M.4)	KY50	1129576000	M.5.

Schedule F—Ancillary Indicators

U.S. Dollar Amounts in Thousands	RISK	Amount	
Ancillary Indicators			
1. Total liabilities	2948	2040413000	1.
2. Retail funding	M427	325493000	2.
3. Total gross revenue	M430	49266000	3.
4. Total net revenue	M428	39894000	4.
5. Foreign net revenue	M429	20791000	5.
6. Gross value of cash provided and gross fair value of securities provided in securities financing transactions (SFTs)	M432	960479000	6.
7. Gross value of cash received and gross fair value of securities received in SFTs	M433	982111000	7.
8. Gross positive fair value of over-the-counter (OTC) derivative contracts	M434	421465000	8.
9. Gross negative fair value of OTC derivative contracts	M435	414727000	9.

Number in Single Units	RISK		
10. Number of jurisdictions	M437	97	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	
Short-term Wholesale Funding									
1. First tier:									
a. Funding secured by level 1 liquid assets	Y838	187831000	Y839	22107000	Y840	7226000	Y841	4347000	1.a.
b. Retail brokered deposits and sweeps	Y842	56347000	Y843	63000	Y844	104000	Y845	852000	1.b.
c. Unsecured wholesale funding obtained outside of the financial sector	Y846	237796000	Y847	21346000	Y848	4618000	Y849	2155000	1.c.
d. Firm short positions involving level 2B liquid assets or non-HQLA	Y850	35193000	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	517167000	Y855	43516000	Y856	11948000	Y857	7354000	1.e.
2. Second tier:									
a. Funding secured by level 2A liquid assets	Y858	17168000	Y859	2397000	Y860	267000	Y861	168000	2.a.
b. Covered asset exchanges (level 1 to level 2A)	Y862	13949000	Y863	3062000	Y864	525000	Y865	1000	2.b.
c. Total second tier short-term wholesale funding (sum of items 2.a. and 2.b)	Y866	31117000	Y867	5459000	Y868	792000	Y869	169000	2.c.
3. Third tier:									
a. Funding secured by level 2B liquid assets	Y870	22111000	Y871	4076000	Y872	2830000	Y873	2482000	3.a.
b. Other covered asset exchanges	Y874	4702000	Y875	6617000	Y876	8120000	Y877	3286000	3.b.
c. Unsecured wholesale funding obtained within the financial sector	Y878	96343000	Y879	17096000	Y880	12709000	Y881	16033000	3.c.
d. Total third tier short-term wholesale funding (sum of items 3.a through 3.c)	Y882	123156000	Y883	27789000	Y884	23659000	Y885	21801000	3.d.
4. All other components of short-term wholesale funding	Y886	59655000	Y887	26682000	Y888	21270000	Y889	16320000	4.
5. Total short-term wholesale funding, by maturity (weighted sum of items 1.e, 2.c, 3.d, and 4)	Y890	296872250	Y891	39622350	Y892	16628950	Y893	6260100	5.

U.S. Dollar Amounts in Thousands	RISK	Amount	
6. Total short-term wholesale funding (sum of item 5, Columns A through D)	Y894	359383650	6.
7. Average risk-weighted assets	Y895	1202776000	7.

	RISK	Percentage	
8. Short-term wholesale funding metric (item 6 divided by item 7)	Y896	29.88	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.

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

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		(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 (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		(Column B) Combined U.S. Operations		
	RISI	Amount	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.