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: **September 30, 2020**
Month / Day / Year (RISK 9999)

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

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

11/19/2020
Date of Signature (MM/DD/YYYY) (RISK J196)

CAPITAL ONE FINANCIAL CORPORATION
Legal Title of Holding Company or Foreign Banking Organization (RSSD 9017)

1680 CAPITAL ONE DRIVE
(Mailing Address of the Holding Company or Foreign Banking Organization)
Street / PO Box (RSSD 9028)

MCLEAN	VA	22102
City (RSSD 9130)	State (RSSD 9200)	Zip Code (RSSD 9220)

Person to whom questions about this report should be directed:

Daniel Dat Truong
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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	2253218	1.a.
b. Potential future exposure (PFE) of derivative contracts	M339	3744743	1.b.
c. Gross-up for derivatives collateral	Y822	0	1.c.
d. Effective notional amount of written credit derivatives	M340	3556939	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	0	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	9554900	1.h.
2. Securities financing transaction (SFT) exposures:			
a. Gross SFT assets	M334	2822152	2.a.
b. Counterparty credit risk exposure for SFTs	N507	56443	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	2878595	2.e.
3. Other on-balance sheet exposures:			
a. Other on-balance sheet assets	Y830	419039188	3.a.
b. Regulatory adjustments	M349	14542756	3.b.
4. Other off-balance sheet exposures:			
a. Gross notional amount of items subject to a 0% credit conversion factor (CCF)	M342	362564469	4.a.
b. Gross notional amount of items subject to a 20% CCF	M718	1609049	4.b.
c. Gross notional amount of items subject to a 50% CCF	M346	30446568	4.c.
d. Gross notional amount of items subject to a 100% CCF	M347	6402617	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	58204158	4.e.
5. Total exposures prior to regulatory deductions (sum of items 1.h, 2.e, 3.a, and 4.e)	Y832	489676841	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	3543229	M.3.
4. Total consolidated assets	2170	420535786	M.4.
5. Total off-balance sheet exposures (item 5 minus M.4.)	KW01	69141055	M.5.
6. Total nonbank assets.	KY47	3836369	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	53771344	1.
a. Certificates of deposit	M355	0	1.a.
2. Unused portion of committed lines extended to other financial institutions	J458	7712265	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	572532	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	425	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	327394	5.a.
b. Potential future exposure	M360	805440	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	63189400	6.
Intra-Financial System Liabilities			
7. Deposits due to other financial institutions:			
a. Deposits due to depository institutions	M363	6097	7.a.
b. Deposits due to non-depository financial institutions	M364	4063314	7.b.
8. Borrowings obtained from other financial institutions	Y833	21206	8.
9. Unused portion of committed lines obtained from other financial institutions	M365	0	9.
10. Net negative current exposure of SFTs with other financial institutions	M366	0	10.
11. OTC derivative contracts with other financial institutions that have a net negative fair value:			
a. Net negative fair value	M367	58677	11.a.
b. Potential future exposure	M368	345870	11.b.
12. Total intra-financial system liabilities (sum of items 7.a through 11.b)	M370	4495164	12.
Securities Outstanding			
13. Secured debt securities	M371	0	13.
14. Senior unsecured debt securities	M372	23693822	14.
15. Subordinated debt securities	M373	4754625	15.
16. Commercial paper	2309	0	16.
17. Certificates of deposit	M374	38973511	17.
18. Common equity	M375	32868555	18.
19. Preferred shares and other forms of subordinated funding not captured in item 15	N509	5278745	19.
20. Total securities outstanding (sum of items 13 through 19)	M376	105569258	20.

Memoranda

U.S. Dollar Amounts in Thousands	RISK	Amount	
1. Standby letters of credit extended to other financial institutions	Y834	50245	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	619906	1.a.
b. Brazilian real (BRL)	M378	5	1.b.
c. Canadian dollars (CAD)	M379	12866899	1.c.
d. Swiss francs (CHF)	M380	83200	1.d.
e. Chinese yuan (CNY)	M381	12684	1.e.
f. Euros (EUR)	M382	7162203	1.f.
g. British pounds (GBP)	M383	7296929	1.g.
h. Hong Kong dollars (HKD)	M384	119442	1.h.
i. Indian rupee (INR)	M385	1744	1.i.
j. Japanese yen (JPY)	M386	193482	1.j.
k. Mexican pesos (MXN)	Y835	947302	1.k.
l. Swedish krona (SEK)	M387	70145	1.l.
m. United States dollars (USD)	M388	960497702	1.m.
2. Payments activity (sum of items 1.a through 1.m)	M390	989871643	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	133	3.
Underwritten Transactions in Debt and Equity Markets			
4. Equity underwriting activity	M406	351012	4.
5. Debt underwriting activity	M407	4393385	5.
6. Total underwriting activity (sum of items 4 and 5)	M408	4744397	6.

Memoranda

U.S. Dollar Amounts in Thousands	RISK	Amount	
1. New Zealand dollars (NZD)	Y836	45914	M.1.
2. Russian rubles (RUB)	Y837	0	M.2.
3. Payments made in the last four quarters in all other currencies	M389	363035	M.3.
4. Unsecured settlement/clearing lines provided	M436	10935054	M.4.
5. Securities traded in the last four quarters:			M.5.
a. Securities issued by public sector entities	KW46	28639124	M.5.a.
b. Other fixed income securities	KW48	7383727	M.5.b.
c. Listed equities	KW50	5958768	M.5.c.
d. Other securities	KW52	63999	M.5.d.
6. Trading volume (sum of items M.5.a through M.5.d)	KY51	42045618	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	135096196	1.
2. OTC derivative contracts settled bilaterally	M410	96937946	2.
3. Total notional amount of OTC derivative contracts (sum of items 1 and 2)	M411	232034142	3.
Trading and Available-for-Sale (AFS) Securities			
4. Trading securities	M412	0	4.
5. AFS securities	1773	99852720	5.
6. Equity securities with readily determinable fair values not held for trading	JA22	1066027	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	100918747	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	34434306	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	53182414	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	13302027	10.
Level 3 Assets			
11. Assets valued for accounting purposes using Level 3 measurement inputs	G506	1054625	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	9097000	1.
Cross-Jurisdictional Liabilities			
2. Foreign liabilities (excluding local liabilities in local currency)	M423	13601	2.
a. Any foreign liabilities to related offices included in item 2	M424	1	2.a.
3. Local liabilities in local currency	M425	833000	3.
4. Total cross-jurisdictional liabilities (sum of items 2 and 3, minus item 2.a)	M426	846600	4.
5. Cross-jurisdictional activity (sum of items 1 and 4)	KY49	9943600	5.

Memoranda

U.S. Dollar Amounts in Thousands	RISK	Amount	
1. Foreign derivative claims on an ultimate-risk basis	KW54	159000	M.1.
2. Total cross-jurisdictional claims (sum of items 1 and M.1)	KW55	9256000	M.2.
3. Foreign derivative liabilities on an immediate-counterparty basis	KW56	71990	M.3.
4. Consolidated foreign liabilities on an immediate-counterparty basis excluding derivative liabilities	KW57	833000	M.4.
5. Total cross-jurisdictional liabilities, including derivatives (sum of items M.3 and M.4)	KY50	904990	M.5.

Schedule F—Ancillary Indicators

U.S. Dollar Amounts in Thousands	RISK	Amount	
Ancillary Indicators			
1. Total liabilities	2948	363458785	1.
2. Retail funding	M427	240669200	2.
3. Total gross revenue	M430	23283940	3.
4. Total net revenue	M428	20681567	4.
5. Foreign net revenue	M429	692025	5.
6. Gross value of cash provided and gross fair value of securities provided in securities financing transactions (SFTs)	M432	701870	6.
7. Gross value of cash received and gross fair value of securities received in SFTs	M433	715930	7.
8. Gross positive fair value of over-the-counter (OTC) derivative contracts	M434	4318339	8.
9. Gross negative fair value of OTC derivative contracts	M435	1161457	9.

Number in Single Units	RISK		
10. Number of jurisdictions	M437	5	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	381365	Y839	1163	Y840	956	Y841	1142	1.a.
b. Retail brokered deposits and sweeps	Y842	3545523	Y843	974095	Y844	1395082	Y845	2996423	1.b.
c. Unsecured wholesale funding obtained outside of the financial sector	Y846	16000932	Y847	10157	Y848	16703	Y849	29553	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	19927820	Y855	985415	Y856	1412741	Y857	3027118	1.e.
2. Second tier:									
a. Funding secured by level 2A liquid assets	Y858	3085619	Y859	9585	Y860	6623	Y861	7824	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	3085619	Y867	9585	Y868	6623	Y869	7824	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	2152691	Y879	674806	Y880	926839	Y881	2060707	3.c.
d. Total third tier short-term wholesale funding (sum of items 3.a through 3.c)	Y882	2152691	Y883	674806	Y884	926839	Y885	2060707	3.d.
4. All other components of short-term wholesale funding	Y886	976063	Y887	1331619	Y888	1488157	Y889	1997119	4.
5. Total short-term wholesale funding, by maturity (weighted sum of items 1.e, 2.c, 3.d, and 4)	Y890	9115346	Y891	1437055	Y892	976451	Y893	705350	5.

U.S. Dollar Amounts in Thousands	RISK	Amount	
6. Total short-term wholesale funding (sum of item 5, Columns A through D)	Y894	12234202	6.
7. Average risk-weighted assets	Y895	300025069	7.

	RISK	Percentage	
8. Short-term wholesale funding metric (item 6 divided by item 7)	Y896	4.08	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.