

Board of Governors of the Federal Reserve System



Systemic Risk Report—FR Y-15

Report at the close of business as of the last calendar day of the quarter.

This Report is required by law: Section 5 of the Bank Holding Company Act of 1956; section 10(b) of the Homeowners' Loan Act; and section 8 of the International Banking Act of 1978.

The Federal Reserve may not conduct or sponsor, and an organization (or a person) is not required to respond to, a collection of information unless it displays a currently valid OMB control number.

NOTE: Each banking organization's board of directors and senior management are responsible for establishing and maintaining an effective system of internal control, including controls over the *Systemic Risk Report*. The *Systemic Risk Report* is to be prepared in accordance with instructions provided by the Federal Reserve System. The *Systemic Risk Report* must be signed and attested by the Chief Financial Officer (CFO) of the reporting banking organization (or by the individual performing this equivalent function). For foreign banking organizations, the *Systemic Risk Report* must be signed and attested by an authorized officer of the foreign banking organization.

Date of Report: _____
 Month / Day / Year (RISK 9999)

I, the undersigned CFO (or equivalent/authorized officer) of the named banking organization, attest that the *Systemic Risk Report* (including the supporting schedules) for this report date has been prepared in conformance with the instructions issued by the Federal Reserve System and is true and correct to the best of my knowledge and belief.

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

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

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

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

Date of Signature (MM/DD/YYYY) (RISK J196)

City (RSSD 9130)

Country (RSSD 9005)

State (RSSD 9200)

Zip Code (RSSD 9220)

| | | | |
|--|-------|------|--|
| Is confidential treatment requested for any portion of this report submission? | 0=No | RISK | |
| | 1=Yes | C447 | |

In accordance with the General Instructions for this report (check only one),

1. a letter justifying this request is being provided along with the report (RISK KY38)

2. a letter justifying this request has been provided separately (RISK KY38).....

Person to whom questions about this report should be directed:

Name / Title (RISK 8901)

Area Code / Phone Number (RISK 8902)

Area Code / FAX Number (RISK 9116)

E-mail Address of Contact (RISK 4086)

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

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

Schedule A—Size Indicator

| U.S. Dollar Amounts in Thousands | | RISK | Amount | |
|--|------|-------|--------|------|
| Total Exposures | | | | |
| 1. Derivative exposures: | | | | |
| a. Current exposure of derivative contracts | M337 | | | 1.a. |
| b. Potential future exposure (PFE) of derivative contracts | M339 | | | 1.b. |
| c. Gross-up for derivatives collateral..... | Y822 | | | 1.c. |
| d. Effective notional amount of written credit derivatives | M340 | | | 1.d. |
| e. Cash variation margin included as an on-balance sheet receivable | Y823 | | | 1.e. |
| f. Exempted central counterparty legs of client-cleared transactions included in items 1(a) and 1(b)..... | Y824 | | | 1.f. |
| g. Effective notional amount offsets and PFE adjustments for sold credit protection..... | Y825 | | | 1.g. |
| h. Total derivative exposures (sum of items 1.a. through 1.d, minus the sum of items 1.e through 1.g)..... | Y826 | | | 1.h. |
| 2. Securities financing transaction (SFT) exposures: | | | | |
| a. Gross SFT assets | M334 | | | 2.a. |
| b. Counterparty credit risk exposure for SFTs | N507 | | | 2.b. |
| c. SFT indemnification and other agent-related exposures | Y827 | | | 2.c. |
| d. Gross value of offsetting cash payables..... | Y828 | | | 2.d. |
| e. Total SFT exposures (sum of items 2.a through 2.c, minus item 2.d) | Y829 | | | 2.e. |
| 3. Other on-balance sheet exposures: | | | | |
| a. Other on-balance sheet assets | Y830 | | | 3.a. |
| b. Regulatory adjustments..... | M349 | | | 3.b. |
| 4. Other off-balance sheet exposures: | | | | |
| a. Gross notional amount of items subject to a 0% credit conversion factor (CCF) | M342 | | | 4.a. |
| b. Gross notional amount of items subject to a 20% CCF..... | M718 | | | 4.b. |
| c. Gross notional amount of items subject to a 50% CCF..... | M346 | | | 4.c. |
| d. Gross notional amount of items subject to a 100% CCF | M347 | | | 4.d. |
| e. Credit exposure equivalent of other off-balance sheet items (sum of 0.1 times item 4.a, 0.2 times item 4.b, 0.5 times item 4.c, and item 4.d) | Y831 | | | 4.e. |
| 5. Total exposures prior to regulatory deductions (sum of items 1.h, 2.e, 3.a, and 4.e) | Y832 | | | 5. |
| | | 0=No | RISK | |
| 6. Does item 5 represent an average value over the reporting period? (Enter "1" for Yes; enter "0" for No.) ... | | 1=Yes | FC52 | 6. |

Memoranda

| U.S. Dollar Amounts in Thousands | | RISK | Amount | |
|---|------|------|--------|------|
| 1. Securities received as collateral in securities lending | M335 | | | M.1. |
| 2. Cash collateral received in conduit securities lending transactions..... | M336 | | | M.2. |
| 3. Credit derivatives sold net of related credit protection bought | M341 | | | M.3. |
| 4. Total consolidated assets..... | 2170 | | | M.4. |
| 5. Total off-balance sheet exposures (item 5 minus M.4.)..... | KW01 | | | M.5. |
| 6. Total nonbank assets. | KY47 | | | M.6. |

Schedule B—Interconnectedness Indicators

| U.S. Dollar Amounts in Thousands | | RISK | Amount | |
|---|------|------|--------|------|
| Intra-Financial System Assets | | | | |
| 1. Funds deposited with or lent to other financial institutions | | | | |
| a. Certificates of deposit | M351 | | | 1. |
| | M355 | | | 1.a. |
| 2. Unused portion of committed lines extended to other financial institutions | J458 | | | 2. |
| 3. Holdings of securities issued by other financial institutions: | | | | |
| a. Secured debt securities | M352 | | | 3.a. |
| b. Senior unsecured debt securities | M353 | | | 3.b. |
| c. Subordinated debt securities | M354 | | | 3.c. |
| d. Commercial paper..... | M345 | | | 3.d. |

Schedule B—Continued

| U.S. Dollar Amounts in Thousands | | RISK | Amount | |
|---|------|------|--------|-------|
| Intra-Financial System Assets—Continued | | | | |
| e. Equity securities | M356 | | | 3.e. |
| f. Offsetting short positions in relation to the specific equity securities included in item 3.e | M357 | | | 3.f. |
| 4. Net positive current exposure of securities financing transactions (SFTs) with other financial institutions .. | M358 | | | 4. |
| 5. Over-the-counter (OTC) derivative contracts with other financial institutions that have a net positive fair value: | | | | |
| a. Net positive fair value | M359 | | | 5.a. |
| b. Potential future exposure | M360 | | | 5.b. |
| 6. Total intra-financial system assets (sum of items 1, 2 through 3.e, 4, 5.a, and 5.b, minus item 3.f) ... | M362 | | | 6. |
| Intra-Financial System Liabilities | | | | |
| 7. Deposits due to other financial institutions: | | | | |
| a. Deposits due to depository institutions | M363 | | | 7.a. |
| b. Deposits due to non-depository financial institutions | M364 | | | 7.b. |
| 8. Borrowings obtained from other financial institutions | Y833 | | | 8. |
| 9. Unused portion of committed lines obtained from other financial institutions | M365 | | | 9. |
| 10. Net negative current exposure of SFTs with other financial institutions | M366 | | | 10. |
| 11. OTC derivative contracts with other financial institutions that have a net negative fair value: | | | | |
| a. Net negative fair value | M367 | | | 11.a. |
| b. Potential future exposure | M368 | | | 11.b. |
| 12. Total intra-financial system liabilities (sum of items 7.a through 11.b) | M370 | | | 12. |
| Securities Outstanding | | | | |
| 13. Secured debt securities | M371 | | | 13. |
| 14. Senior unsecured debt securities | M372 | | | 14. |
| 15. Subordinated debt securities | M373 | | | 15. |
| 16. Commercial paper | 2309 | | | 16. |
| 17. Certificates of deposit | M374 | | | 17. |
| 18. Common equity | M375 | | | 18. |
| 19. Preferred shares and other forms of subordinated funding not captured in item 15 | N509 | | | 19. |
| 20. Total securities outstanding (sum of items 13 through 19) | M376 | | | 20. |

Memoranda

| U.S. Dollar Amounts in Thousands | | RISK | Amount | |
|---|------|------|--------|------|
| 1. Standby letters of credit extended to other financial institutions | Y834 | | | M.1. |

Schedule C—Substitutability Indicators

| U.S. Dollar Amounts in Thousands | | RISK | Amount | |
|---|------|------|--------|------|
| Payments Activity | | | | |
| 1. Payments made in the last four quarters: | | | | |
| a. Australian dollars (AUD) | M377 | | | 1.a. |
| b. Brazilian real (BRL) | M378 | | | 1.b. |
| c. Canadian dollars (CAD) | M379 | | | 1.c. |
| d. Swiss francs (CHF) | M380 | | | 1.d. |
| e. Chinese yuan (CNY) | M381 | | | 1.e. |
| f. Euros (EUR) | M382 | | | 1.f. |
| g. British pounds (GBP) | M383 | | | 1.g. |
| h. Hong Kong dollars (HKD) | M384 | | | 1.h. |
| i. Indian rupee (INR) | M385 | | | 1.i. |
| j. Japanese yen (JPY) | M386 | | | 1.j. |
| k. Mexican pesos (MXN) | Y835 | | | 1.k. |
| l. Swedish krona (SEK) | M387 | | | 1.l. |
| m. United States dollars (USD) | M388 | | | 1.m. |
| 2. Payments activity (sum of items 1.a through 1.m) | M390 | | | 2. |

Schedule C—Continued

| U.S. Dollar Amounts in Thousands | | RISK | Amount | |
|---|------|------|--------|----|
| Assets Under Custody | | | | |
| 3. Assets held as a custodian on behalf of customers..... | M405 | | | 3. |
| Underwritten Transactions in Debt and Equity Markets | | | | |
| 4. Equity underwriting activity..... | M406 | | | 4. |
| 5. Debt underwriting activity..... | M407 | | | 5. |
| 6. Total underwriting activity (sum of items 4 and 5)..... | M408 | | | 6. |

Memoranda

| U.S. Dollar Amounts in Thousands | | RISK | Amount | |
|---|------|------|--------|--------|
| 1. New Zealand dollars (NZD)..... | Y836 | | | M.1. |
| 2. Russian rubles (RUB)..... | Y837 | | | M.2. |
| 3. Payments made in the last four quarters in all other currencies..... | M389 | | | M.3. |
| 4. Unsecured settlement/clearing lines provided..... | M436 | | | M.4. |
| 5. Securities traded in the last four quarters: | | | | M.5. |
| a. Securities issued by public sector entities..... | KW46 | | | M.5.a. |
| b. Other fixed income securities..... | KW48 | | | M.5.b. |
| c. Listed equities..... | KW50 | | | M.5.c. |
| d. Other securities..... | KW52 | | | M.5.d. |
| 6. Trading volume - fixed income (sum of items M.5.a and M.5.b)..... | MV93 | | | M.6. |
| 7. Trading volume - equities and other securities (sum of items M.5.c and M.5.d)..... | MV95 | | | M.7. |

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 | | | 1. |
| 2. OTC derivative contracts settled bilaterally..... | M410 | | | 2. |
| 3. Total notional amount of OTC derivative contracts (sum of items 1 and 2)..... | M411 | | | 3. |
| Trading and Available-for-Sale (AFS) Securities | | | | |
| 4. Trading securities..... | M412 | | | 4. |
| 5. AFS securities..... | 1773 | | | 5. |
| 6. Equity securities with readily determinable fair values not held for trading..... | JA22 | | | 6. |
| 7. Total trading, AFS and equity securities with readily determinable fair values not held for trading (sum of items 4, 5, and 6)..... | M414 | | | 7. |
| 8. Trading, AFS and equity securities with readily determinable fair values not held for trading that meet the definition of level 1 liquid assets..... | N510 | | | 8. |
| 9. Trading, AFS and equity securities with readily determinable fair values not held for trading that meet the definition of level 2 liquid assets, with haircuts..... | N511 | | | 9. |
| 10. Total adjusted trading, AFS and equity securities with readily determinable fair values not held for trading (item 7 minus items 8 and 9)..... | N255 | | | 10. |
| Level 3 Assets | | | | |
| 11. Assets valued for accounting purposes using Level 3 measurement inputs..... | G506 | | | 11. |

Memoranda

| U.S. Dollar Amounts in Thousands | | RISK | Amount | |
|-------------------------------------|------|------|--------|------|
| 1. Held-to-maturity securities..... | 1754 | | | M.1. |

Schedule E—Cross-Jurisdictional Activity Indicators

| | U.S. Dollar Amounts in Thousands | RISK | Amount | |
|--|----------------------------------|------|--------|------|
| Cross-Jurisdictional Claims | | | | |
| 1. Foreign claims on an ultimate-risk basis | | M422 | | 1. |
| Cross-Jurisdictional Liabilities | | | | |
| 2. Foreign liabilities (excluding local liabilities in local currency) | | M423 | | 2. |
| a. Any foreign liabilities to related offices included in item 2. | | M424 | | 2.a. |
| 3. Local liabilities in local currency | | M425 | | 3. |
| 4. Total cross-jurisdictional liabilities (sum of items 2 and 3, minus item 2.a) | | M426 | | 4. |
| 5. Cross-jurisdictional activity (sum of items 1 and 4) | | KY49 | | 5. |

Memoranda

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

Schedule F—Ancillary Indicators

| | U.S. Dollar Amounts in Thousands | RISK | Amount | |
|---|----------------------------------|------|--------|-----|
| Ancillary Indicators | | | | |
| 1. Total liabilities | | 2948 | | 1. |
| 2. Retail funding | | M427 | | 2. |
| 3. Total gross revenue | | M430 | | 3. |
| 4. Total net revenue | | M428 | | 4. |
| 5. Foreign net revenue | | M429 | | 5. |
| 6. Gross value of cash provided and gross fair value of securities provided in securities financing transactions (SFTs) | | M432 | | 6. |
| 7. Gross value of cash received and gross fair value of securities received in SFTs | | M433 | | 7. |
| 8. Gross positive fair value of over-the-counter (OTC) derivative contracts | | M434 | | 8. |
| 9. Gross negative fair value of OTC derivative contracts | | M435 | | 9. |
| | Number in Single Units | RISK | | |
| 10. Number of jurisdictions | | M437 | | 10. |

Schedule G—Short-Term Wholesale Funding Indicator

| | (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 | |
| U.S. Dollar Amounts in Thousands | | | | | | | | | |
| Short-term Wholesale Funding | | | | | | | | | |
| 1. First tier: | | | | | | | | | |
| a. Funding secured by level 1 liquid assets | Y838 | | Y839 | | Y840 | | Y841 | | 1.a. |
| b. Retail brokered deposits and sweeps | Y842 | | Y843 | | Y844 | | Y845 | | 1.b. |
| c. Unsecured wholesale funding obtained outside of the financial sector ... | Y846 | | Y847 | | Y848 | | Y849 | | 1.c. |
| d. Firm short positions involving level 2B liquid assets or non-HQLA | Y850 | | Y851 | | Y852 | | Y853 | | 1.d. |
| e. Total first tier short-term wholesale funding (sum of items 1.a through 1.d).. | Y854 | | Y855 | | Y856 | | Y857 | | 1.e. |
| 2. Second tier: | | | | | | | | | |
| a. Funding secured by level 2A liquid assets | Y858 | | Y859 | | Y860 | | Y861 | | 2.a. |
| b. Covered asset exchanges (level 1 to level 2A) | Y862 | | Y863 | | Y864 | | Y865 | | 2.b. |
| c. Total second tier short-term wholesale funding (sum of items 2.a. and 2.b).. | Y866 | | Y867 | | Y868 | | Y869 | | 2.c. |
| 3. Third tier: | | | | | | | | | |
| a. Funding secured by level 2B liquid assets | Y870 | | Y871 | | Y872 | | Y873 | | 3.a. |
| b. Other covered asset exchanges | Y874 | | Y875 | | Y876 | | Y877 | | 3.b. |
| c. Unsecured wholesale funding obtained within the financial sector | Y878 | | Y879 | | Y880 | | Y881 | | 3.c. |
| d. Total third tier short-term wholesale funding (sum of items 3.a through 3.c).. | Y882 | | Y883 | | Y884 | | Y885 | | 3.d. |
| 4. All other components of short-term wholesale funding | Y886 | | Y887 | | Y888 | | Y889 | | 4. |
| 5. Total short-term wholesale funding, by maturity (weighted sum of items 1.e, 2.c, 3.d, and 4) | Y890 | | Y891 | | Y892 | | Y893 | | 5. |
| U.S. Dollar Amounts in Thousands | | | | | | | | | |
| 6. Total short-term wholesale funding (sum of item 5, Columns A through D) | | | | | | | RISK | Amount | |
| 7. Average risk-weighted assets | | | | | | | Y894 | | 6. |
| | | | | | | | Y895 | | 7. |
| U.S. Dollar Amounts in Thousands | | | | | | | | | |
| 8. Short-term wholesale funding metric (item 6 divided by item 7) | | | | | | | RISK | Percentage | |
| | | | | | | | Y896 | | 8. |

Schedule H—FBO Size Indicator

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

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

| | (Column A) U.S. Intermediate Holding Company | | (Column B) Combined U.S. Operations | | |
|---|--|--------|---|--------|------|
| | RISI | Amount | RISO | Amount | |
| U.S. Dollar Amounts in Thousands | | | | | |
| 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: | | | | | |
| 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 - fixed income (sum of items M.5.a and M.5.b) | MV93 | | MV93 | | M.6. |
| 7. Trading volume - equities and other securities | | | | | |
| (sum of items M.5.c and M.5.d) | MV95 | | MV95 | | M.7. |

Schedule K—FBO Complexity Indicators

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

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

| | (Column A) U.S. Intermediate Holding Company | | (Column B) Combined U.S. Operations | | |
|---|--|--------|---|--------|-----|
| | RISI | Amount | RISO | Amount | |
| U.S. Dollar Amounts in Thousands | | | | | |
| 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 | | | | | |
| 10. Number of jurisdictions | RISI | | RISO | | 10. |
| | M437 | | M437 | | |

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 | | | | Remaining Maturity of 181 to 365 Days | | | | |
|---|--------------------------------------|------------|------------|------------|---------------------------------------|--------|------------|--------|------|
| | (Column E) | | (Column F) | | (Column G) | | (Column H) | | |
| | RISI | Amount | RISO | Amount | RISI | Amount | 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) | | (Column B) | | | | | | |
| | RISI | Amount | RISO | Amount | | | | | |
| 6. Total short-term wholesale funding (Column A: sum of A, C, E, and G in item 5; Column B: sum of B, D, F, and H in item 5) .. | Y894 | | Y894 | | | | | | |
| 7. Average risk-weighted assets | Y895 | | Y895 | | | | | | |
| U.S. Dollar Amounts in Thousands | | | | | | | | | |
| | RISI | Percentage | RISO | Percentage | | | | | |
| 8. Short-term wholesale funding metric (item 6 divided by item 7) | Y896 | | Y896 | | | | | | |

Optional Narrative Statement

The management of the reporting banking organization has the option to submit a public statement regarding the values reported on the FR Y-15. The statement must not contain any confidential information that would compromise customer privacy or that the respondent is not willing to have made public. Furthermore, the information in the narrative statement must be accurate and must not be misleading.

The statement may not exceed 750 characters, including punctuation, indentation, and standard spacing between words and sentences. Statements exceeding this limit will be truncated at

750 characters with no notice to the respondent. Other than the truncation of statements exceeding the character limit, the statement will appear on agency computerized records and in releases to the public exactly as submitted. Public disclosure of the statement shall not signify that a federal supervisory agency has verified the accuracy or relevance of the information contained therein.

If the respondent elects not to make a statement, the item should be left blank (i.e., do not enter phrases such as "No statement," "Not applicable," "N/A," "No comment," or "None").

| | | | |
|------------------------------|------|--|----|
| | RISK | | |
| 1. Narrative statement | 6980 | | 1. |