

**Spreadsheet File Transfer User Guide For
FRY-15**

Federal Reserve System

Federal Reserve Bank of New York
Application Development Services Function

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Overview

The Federal Reserve System's Reporting Central Application provides the ability to submit spreadsheet files (*e.g.*, Microsoft Excel®), via the internet. As a result, reporting institutions that use a spreadsheet to prepare their data will not have to key their data into a web page form. While this feature was provided for reporting institutions using spreadsheets, the file can be created by any other backend system that a reporting institution uses to generate its data.

This document provides the required file format for submitting the data via Reporting Central, and demonstrates how a reporting institution can create the file from a spreadsheet. If a reporting institution prefers, the application supports manual data entry directly into the report form.

We used Microsoft Excel® for our examples but the same process can be applied to other spreadsheet software. The method utilized to create the file is at the discretion of the reporter. This guide assumes that your data already exist in a spreadsheet. This document provides the required file format for submitting the data via Reporting Central and shows how a reporting institution can create the file from a spreadsheet for the FRY-15 - Banking Organization Systemic Risk Report. We used formulae to pull the data from the spreadsheet worksheets containing the data and format them for Reporting Central.

File Format for FRY-15 (Effective from 3/31/2021)

Report Header Record for FRY-15

The Report Header Record must be the first record in the file.

<u>Field</u>	<u>Length</u>	<u>Type</u>	<u>Value/Description</u>
Report Institution ID	10	NUM	10-digit respondent identifier
Report Name	10	ALPHA	'FRY15' followed by five blanks
Report As-of-date	10	NUM	10-digit date (MM-DD-YYYY) which represents the as-of-date of the report

Report Data Record for FRY15

There must be one Report Data Record for each line of the report form.

<u>Field</u>	<u>Length</u>	<u>Type</u>	<u>Value/Description</u>
Line Identifier	9	ALPHA	L followed by 8-character MDRM number of the line of the report form – see next section of this document for Line Identifiers.

The next pair of fields (the separator and the data value) **occurs 1 time**, once for each data column of the report, in the case of the FRY15 report, there is only one column per Line identifier.

+	1	ALPHA	'+' plus sign, used as field separator
Data Value	0-14	NUM	Numeric data value being reported for the particular data cell defined by that row and column. Value must be in one of the following formats: <ul style="list-style-type: none">. an unsigned one to 14-digit value if positive (99999999999999);. zero (unsigned) if zero is the applicable value;. null, if the data field is not applicable.

Note: Do not zero fill the report. If you do not have data for a cell, please leave the cell null.

Report Text Record for FRY-15

<u>Field</u>	<u>Length</u>	<u>Type</u>	<u>Value/Description</u>
Line Identifier	9	ALPHA	L followed by 8-character MDRM number of the Line Identifier - see next section of this document for Line Identifiers.
Beginning of text indicator	2	ALPHA	'__' 2 underscores used to indicate the beginning of the text.
Text	See Line Identifiers table below	ALPHA	Variable length text field; apostrophe, double quotes, backslash, less than, underscore, and carriage control characters (<i>e.g.</i> , hard return, tab) are not valid characters
End-of-text indicator	2	ALPHA	'__' 2 underscores used to indicate the end-of-text

Line Identifiers to be used for FRY15

Schedule A-N

Banking Organization Systematic Risk Report – FRY-15.

FRY15 contains MDRMs whose cell values are calculated. These items will be automatically populated for you by Reporting Central and are excluded from the list below. Other items may be automatically populated if you report FFIEC009, FFIEC101, FRY9C, or FRY9LP, otherwise they have to be entered. These items are listed and footnoted as appropriate.

Note: As of the June 30, 2020 report, the respondent's reporting entity type informs as to which schedules it must complete and submit.

- **Domestic HC (non-IHC)**

- Report only Schedules A through G. There is only one column in these schedules and the associated MDRM is "RISK".

- **IHC**

- Report only Schedules H through M, column A (column header includes MDRM of "RISI") and Schedule N, Parts I and II, columns identified with "RISI".
- Schedule N items should be reported only if the reporter has filed FR2052a for at least 12 months prior to the FRY15 as-of date.

NOTE: Although IHCs had reported Schedules A through G previously, they will cease to do so starting with the June 30, 2020 report.

- **FBO**

- Report only Schedules H through M, column B (column header includes MDRM of "RISO") and Schedule N, Parts I and II, columns identified with "RISO".
- Schedule N items should be reported only if the reporter has filed FR2052a for at least 12 months prior to the FRY15 as-of date.

<u>MDRM number</u>	<u>Schedule</u>	<u>Line Identifier</u>	<u>Length of data value</u>
RISKM337*	Schedule A, 1.a.	LRISKM337	14
RISKM339*	Schedule A, 1.b.	LRISKM339	14
RISKY822*	Schedule A, 1.c.	LRISKY822	14
RISKM340*	Schedule A, 1.d.	LRISKM340	14
RISKY823*	Schedule A, 1. e.	LRISKY823	14
RISKY824*	Schedule A, 1.f.	LRISKY824	14
RISKY825*	Schedule A, 1.g.	LRISKY825	14
RISKM334*	Schedule A, 2.a.	LRISKM334	14
RISKN507*	Schedule A, 2.b.	LRISKN507	14
RISKY827*	Schedule A, 2.c.	LRISKY827	14
RISKY828*	Schedule A, 2.d.	LRISKY828	14
RISKY830*	Schedule A, 3.a.	LRISKY830	14
RISKM349*	Schedule A, 3.b.	LRISKM349	14
RISKM342	Schedule A, 4.a.	LRISKM342	14
RISKM718	Schedule A, 4.b.	LRISKM718	14
RISKM346	Schedule A, 4.c.	LRISKM346	14
RISKM347	Schedule A, 4.d.	LRISKM347	14
RISKFC52	Schedule A, 6	LRISKFC52	1
RISKM335	Schedule A, M.1.	LRISKM335	14
RISKM336	Schedule A, M.2.	LRISKM336	14
RISKM341	Schedule A, M.3.	LRISKM341	14

* Reporters that file FFIEC101 (with the same RSSD ID) should not provide this value. This value will be populated by Reporting Central.

<u>MDRM number</u>	<u>Schedule</u>	<u>Line Identifier</u>	<u>Length of data value</u>
RISK2170*****	Schedule A, M.4.	LRISK2170	14
RISKKY47****	Schedule A, M.6.	LRISKKY47	14
RISKM351	Schedule B, 1	LRISKM351	14
RISKM355	Schedule B, 1.a.	LRISKM355	14
RISKJ458	Schedule B, 2	LRISKJ458	14
RISKM352	Schedule B, 3.a.	LRISKM352	14
RISKM353	Schedule B, 3.b.	LRISKM353	14
RISKM354	Schedule B, 3.c.	LRISKM354	14
RISKM345	Schedule B, 3.d.	LRISKM345	14
RISKM356	Schedule B, 3.e.	LRISKM356	14
RISKM357	Schedule B, 3.f.	LRISKM357	14
RISKM358	Schedule B, 4	LRISKM358	14
RISKM359	Schedule B, 5.a.	LRISKM359	14
RISKM360	Schedule B, 5.b.	LRISKM360	14
RISKM363	Schedule B, 7.a.	LRISKM363	14
RISKM364	Schedule B, 7.b.	LRISKM364	14
RISKY833	Schedule B, 8	LRISKY833	14
RISKM365	Schedule B, 9	LRISKM365	14
RISKM366	Schedule B, 10	LRISKM366	14
RISKM367	Schedule B, 11.a.	LRISKM367	14
RISKM368	Schedule B, 11.b.	LRISKM368	14

**** Reporters that file FRY9LP (with the same RSSD ID) should not provide this value. This value will be populated by Reporting Central.

***** Reporters that file FRY9C (with the same RSSD ID) should not provide this value. This value will be populated by Reporting Central.

<u>MDRM number</u>	<u>Schedule</u>	<u>Line Identifier</u>	<u>Length of data value</u>
RISKM371	Schedule B, 13	LRISKM371	14
RISKM372	Schedule B, 14	LRISKM372	14
RISKM373*****	Schedule B, 15	LRISKM373	14
RISK2309*****	Schedule B, 16	LRISK2309	14
RISKM374	Schedule B, 17	LRISKM374	14
RISKM375	Schedule B, 18	LRISKM375	14
RISKN509	Schedule B, 19	LRISKN509	14
RISKY834	Schedule B, M.1	LRISKY834	14
RISKM377	Schedule C, 1.a.	LRISKM377	14
RISKM378	Schedule C, 1.b.	LRISKM378	14
RISKM379	Schedule C, 1.c.	LRISKM379	14
RISKM380	Schedule C, 1.d.	LRISKM380	14
RISKM381	Schedule C, 1.e.	LRISKM381	14
RISKM382	Schedule C, 1.f.	LRISKM382	14
RISKM383	Schedule C, 1.g.	LRISKM383	14
RISKM384	Schedule C, 1.h.	LRISKM384	14
RISKM385	Schedule C, 1.i.	LRISKM385	14
RISKM386	Schedule C, 1.j.	LRISKM386	14
RISKY835	Schedule C, 1.k.	LRISKY835	14
RISKM387	Schedule C, 1.l.	LRISKM387	14
RISKM388	Schedule C, 1.m.	LRISKM388	14
RISKM405	Schedule C, 3	LRISKM405	14
RISKM406	Schedule C, 4	LRISKM406	14

<u>MDRM number</u>	<u>Schedule</u>	<u>Line Identifier</u>	<u>Length of data value</u>
RISKM407	Schedule C, 5	LRISKM407	14
RISKY836	Schedule C, M.1.	LRISKY836	14
RISKY837	Schedule C, M.2.	LRISKY837	14
RISKM389	Schedule C, M.3.	LRISKM389	14
RISKM436	Schedule C, M.4.	LRISKM436	14
RISKKW46	Schedule C, M.5.a.	LRISKKW46	14
RISKKW48	Schedule C, M.5.b.	LRISKKW48	14
RISKKW50	Schedule C, M.5.c.	LRISKKW50	14
RISKKW52	Schedule C, M.5.d.	LRISKKW52	14
RISKM409	Schedule D, 1	LRISKM409	14
RISKM410	Schedule D, 2	LRISKM410	14
RISKM412	Schedule D, 4	LRISKM412	14
RISK1773*****	Schedule D, 5	LRISK1773	14
RISKJA22*****	Schedule D, 6	LRISKJA22	14
RISKN510	Schedule D, 8	LRISKN510	14
RISKN511	Schedule D, 9	LRISKN511	14
RISKG506*****	Schedule D, 11	LRISKG506	14
RISK1754*****	Schedule D, M.1.	LRISK1754	14
RISKM422 ^{1**}	Schedule E, 1	LRISKM422	14
RISKM423	Schedule E, 2	LRISKM423	14
RISKM424	Schedule E, 2.a.	LRISKM424	14
RISKM425	Schedule E, 3	LRISKM425	14

^{**} Reporters that file FFIEC009 (with the same RSSD ID) should not provide this value. This value will be populated by Reporting Central.

<u>MDRM number</u>	<u>Schedule</u>	<u>Line Identifier</u>	<u>Length of data value</u>
RISKKW54**	Schedule E, M.1.	LRISKKW54	14
RISKKW56	Schedule E, M.3.	LRISKKW56	14
RISKKW57	Schedule E, M.4.	LRISKKW57	14
RISK2948*****	Schedule F, 1	LRISK2948	14
RISKM427	Schedule F, 2	LRISKM427	14
RISKM430*****	Schedule F, 3	LRISKM430	14
RISKM428*****	Schedule F, 4	LRISKM428	14
RISKM429	Schedule F, 5	LRISKM429	14
RISKM432	Schedule F, 6	LRISKM432	14
RISKM433	Schedule F, 7	LRISKM433	14
RISKM434	Schedule F, 8	LRISKM434	14
RISKM435	Schedule F, 9	LRISKM435	14
RISKM437	Schedule F, 10	LRISKM437	3
RISKY838	Schedule G, 1.a	LRISKY838	14
RISKY839	Schedule G, 1.a	LRISKY839	14
RISKY840	Schedule G, 1.a	LRISKY840	14
RISKY841	Schedule G, 1.a	LRISKY841	14
RISKY842	Schedule G, 1.b	LRISKY842	14
RISKY843	Schedule G, 1.b	LRISKY843	14
RISKY844	Schedule G, 1.b	LRISKY844	14
RISKY845	Schedule G, 1.b	LRISKY845	14
RISKY846	Schedule G, 1.c	LRISKY846	14
RISKY847	Schedule G, 1.c	LRISKY847	14

<u>MDRM number</u>	<u>Schedule</u>	<u>Line Identifier</u>	<u>Length of data value</u>
RISKY848	Schedule G, 1.c	LRISKY848	14
RISKY849	Schedule G, 1.c	LRISKY849	14
RISKY850	Schedule G, 1.d	LRISKY850	14
RISKY851	Schedule G, 1.d	LRISKY851	14
RISKY852	Schedule G, 1.d	LRISKY852	14
RISKY853	Schedule G, 1.d	LRISKY853	14
RISKY858	Schedule G, 2.a	LRISKY858	14
RISKY859	Schedule G, 2.a	LRISKY859	14
RISKY860	Schedule G, 2.a	LRISKY860	14
RISKY861	Schedule G, 2.a	LRISKY861	14
RISKY862	Schedule G, 2.b	LRISKY862	14
RISKY863	Schedule G, 2.b	LRISKY863	14
RISKY864	Schedule G, 2.b	LRISKY864	14
RISKY865	Schedule G, 2.b	LRISKY865	14
RISKY870	Schedule G, 3.a	LRISKY870	14
RISKY871	Schedule G, 3.a	LRISKY871	14
RISKY872	Schedule G, 3.a	LRISKY872	14
RISKY873	Schedule G, 3.a	LRISKY873	14
RISKY874	Schedule G, 3.b	LRISKY874	14
RISKY875	Schedule G, 3.b	LRISKY875	14
RISKY876	Schedule G, 3.b	LRISKY876	14
RISKY877	Schedule G, 3.b	LRISKY877	14
RISKY878	Schedule G, 3.c	LRISKY878	14

<u>MDRM number</u>	<u>Schedule</u>	<u>Line Identifier</u>	<u>Length of data value</u>
RISOM334	Schedule H, 2.a	LRISOM334	14
RISIN507*	Schedule H, 2.b	LRISIN507	14
RISON507	Schedule H, 2.b	LRISON507	14
RISIIY827*	Schedule H, 2.c	LRISIIY827	14
RISOY827	Schedule H, 2.c	LRISOY827	14
RISIIY828*	Schedule H, 2.d	LRISIIY828	14
RISOY828	Schedule H, 2.d	LRISOY828	14
RISIIY830*	Schedule H, 3.a	LRISIIY830	14
RISOY830	Schedule H, 3.a	LRISOY830	14
RISIM349*	Schedule H, 3.b	LRISIM349	14
RISOM349	Schedule H, 3.b	LRISOM349	14
RISIM342	Schedule H, 4.a	LRISIM342	14
RISOM342	Schedule H, 4.a	LRISOM342	14
RISIM718	Schedule H, 4.b	LRISIM718	14
RISOM718	Schedule H, 4.b	LRISOM718	14
RISIM346	Schedule H, 4.c	LRISIM346	14
RISOM346	Schedule H, 4.c	LRISOM346	14
RISIM347	Schedule H, 4.d	LRISIM347	14
RISOM347	Schedule H, 4.d	LRISOM347	14
RISIFC52	Schedule H, 6	LRISIFC52	1
RISOFC52	Schedule H, 6	LRISOFC52	14
RISIM335	Schedule H, M.1	LRISIM335	14
RISOM335	Schedule H, M.1	LRISOM335	14

<u>MDRM number</u>	<u>Schedule</u>	<u>Line Identifier</u>	<u>Length of data value</u>
RISIM336	Schedule H, M.2	LRISIM336	14
RISOM336	Schedule H, M.2	LRISOM336	14
RISIM341	Schedule H, M.3	LRISIM341	14
RISOM341	Schedule H, M.3	LRISOM341	14
RISI2170*****	Schedule H, M.4	LRISI2170	14
RISO2170	Schedule H, M.4	LRISO2170	14
RISIKY47*****	Schedule H, M.6	LRISIKY47	14
RISOKY47	Schedule H, M.6	LRISOKY47	14
RISIM351	Schedule I, 1	LRISIM351	14
RISOM351	Schedule I, 1	LRISOM351	14
RISIM355	Schedule I, 1.a	LRISIM355	14
RISOM355	Schedule I, 1.a	LRISOM355	14
RISIJ458	Schedule I, 2	LRISIJ458	14
RISOJ458	Schedule I, 2	LRISOJ458	14
RISIM352	Schedule I, 3.a	LRISIM352	14
RISOM352	Schedule I, 3.a	LRISOM352	14
RISIM353	Schedule I, 3.b	LRISIM353	14
RISOM353	Schedule I, 3.b	LRISOM353	14
RISIM354	Schedule I, 3.c	LRISIM354	14
RISOM354	Schedule I, 3.c	LRISOM354	14
RISIM345	Schedule I, 3.d	LRISIM345	14
RISOM345	Schedule I, 3.d	LRISOM345	14
RISIM356	Schedule I, 3.e	LRISIM356	14

<u>MDRM number</u>	<u>Schedule</u>	<u>Line Identifier</u>	<u>Length of data value</u>
RISOM356	Schedule I, 3.e	LRISOM356	14
RISIM357	Schedule I, 3.f	LRISIM357	14
RISOM357	Schedule I, 3.f	LRISOM357	14
RISIM358	Schedule I, 4	LRISIM358	14
RISOM358	Schedule I, 4	LRISOM358	14
RISIM359	Schedule I, 5.a	LRISIM359	14
RISOM359	Schedule I, 5.a	LRISOM359	14
RISIM360	Schedule I, 5.b	LRISIM360	14
RISOM360	Schedule I, 5.b	LRISOM360	14
RISIM363	Schedule I, 7.a	LRISIM363	14
RISOM363	Schedule I, 7.a	LRISOM363	14
RISIM364	Schedule I, 7.b	LRISIM364	14
RISOM364	Schedule I, 7.b	LRISOM364	14
RISIM833	Schedule I, 8	LRISIM833	14
RISOM833	Schedule I, 8	LRISOM833	14
RISIM365	Schedule I, 9	LRISIM365	14
RISOM365	Schedule I, 9	LRISOM365	14
RISIM366	Schedule I, 10	LRISIM366	14
RISOM366	Schedule I, 10	LRISOM366	14
RISIM367	Schedule I, 11.a	LRISIM367	14
RISOM367	Schedule I, 11.a	LRISOM367	14
RISIM368	Schedule I, 11.b	LRISIM368	14
RISOM368	Schedule I, 11.b	LRISOM368	14

<u>MDRM number</u>	<u>Schedule</u>	<u>Line Identifier</u>	<u>Length of data value</u>
RISIM371	Schedule I, 13	LRISIM371	14
RISOM371	Schedule I, 13	LRISOM371	14
RISIM372	Schedule I, 14	LRISIM372	14
RISOM372	Schedule I, 14	LRISOM372	14
RISIM373*****	Schedule I, 15	LRISIM373	14
RISOM373	Schedule I, 15	LRISOM373	14
RISI2309*****	Schedule I, 16	LRISI2309	14
RISO2309	Schedule I, 16	LRISO2309	14
RISIM374	Schedule I, 17	LRISIM374	14
RISOM374	Schedule I, 17	LRISOM374	14
RISIM375	Schedule I, 18	LRISIM375	14
RISOM375	Schedule I, 18	LRISOM375	14
RISIN509	Schedule I, 19	LRISIN509	14
RISON509	Schedule I, 19	LRISON509	14
RISIIY834	Schedule I, M.1	LRISIIY834	14
RISOY834	Schedule I, M.1	LRISOY834	14
RISIM377	Schedule J, 1.a	LRISIM377	14
RISOM377	Schedule J, 1.a	LRISOM377	14
RISIM378	Schedule J, 1.b	LRISIM378	14
RISOM378	Schedule J, 1.b	LRISOM378	14
RISIM379	Schedule J, 1.c	LRISIM379	14
RISOM379	Schedule J, 1.c	LRISOM379	14
RISIM380	Schedule J, 1.d	LRISIM380	14

<u>MDRM number</u>	<u>Schedule</u>	<u>Line Identifier</u>	<u>Length of data value</u>
RISOM380	Schedule J, 1.d	LRISOM380	14
RISIM381	Schedule J, 1.e	LRISIM381	14
RISOM381	Schedule J, 1.e	LRISOM381	14
RISIM382	Schedule J, 1.f	LRISIM382	14
RISOM382	Schedule J, 1.f	LRISOM382	14
RISIM383	Schedule J, 1.g	LRISIM383	14
RISOM383	Schedule J, 1.g	LRISOM383	14
RISIM384	Schedule J, 1.h	LRISIM384	14
RISOM384	Schedule J, 1.h	LRISOM384	14
RISIM385	Schedule J, 1.i	LRISIM385	14
RISOM385	Schedule J, 1.i	LRISOM385	14
RISIM386	Schedule J, 1.j	LRISIM386	14
RISOM386	Schedule J, 1.j	LRISOM386	14
RISIM835	Schedule J, 1.k	LRISIM835	14
RISOM835	Schedule J, 1.k	LRISOM835	14
RISIM387	Schedule J, 1.l	LRISIM387	14
RISOM387	Schedule J, 1.l	LRISOM387	14
RISIM388	Schedule J, 1.m	LRISIM388	14
RISOM388	Schedule J, 1.m	LRISOM388	14
RISIM405	Schedule J, 3	LRISIM405	14
RISOM405	Schedule J, 3	LRISOM405	14
RISIM406	Schedule J, 4	LRISIM406	14
RISOM406	Schedule J, 4	LRISOM406	14

<u>MDRM number</u>	<u>Schedule</u>	<u>Line Identifier</u>	<u>Length of data value</u>
RISIM407	Schedule J, 5	LRISIM407	14
RISOM407	Schedule J, 5	LRISOM407	14
RISIIY836	Schedule J, M.1	LRISIIY836	14
RISOY836	Schedule J, M.1	LRISOY836	14
RISIIY837	Schedule J, M.2	LRISIIY837	14
RISOY837	Schedule J, M.2	LRISOY837	14
RISIM389	Schedule J, M.3	LRISIM389	14
RISOM389	Schedule J, M.3	LRISOM389	14
RISIM436	Schedule J, M.4	LRISIM436	14
RISOM436	Schedule J, M.4	LRISOM436	14
RISIKW46	Schedule J, M.5.a	LRISIKW46	14
RISOKW46	Schedule J, M.5.a	LRISOKW46	14
RISIKW48	Schedule J, M.5.b	LRISIKW48	14
RISOKW48	Schedule J, M5.b	LRISOKW48	14
RISIKW50	Schedule J, M.5.c	LRISIKW50	14
RISOKW50	Schedule J, M.5.c	LRISOKW50	14
RISIKW52	Schedule J, M.5.d	LRISIKW52	14
RISOKW52	Schedule J, M.5.d	LRISOKW52	14
RISIM409	Schedule K, 1	LRISIM409	14
RISOM409	Schedule K, 1	LRISOM409	14
RISIM410	Schedule K, 2	LRISIM410	14
RISOM410	Schedule K, 2	LRISOM410	14
RISIM412	Schedule K, 4	LRISIM412	14

<u>MDRM number</u>	<u>Schedule</u>	<u>Line Identifier</u>	<u>Length of data value</u>
RISOM412	Schedule K, 4	LRISOM412	14
RISI1773*****	Schedule K, 5	LRISI1773	14
RISO1773	Schedule K, 5	LRISO1773	14
RISIIJA22*****	Schedule K, 6	LRISIIJA22	14
RISOJA22	Schedule K, 6	LRISOJA22	14
RISIN510	Schedule K, 8	LRISIN510	14
RISON510	Schedule K, 8	LRISON510	14
RISIN511	Schedule K, 9	LRISIN511	14
RISON511	Schedule K, 9	LRISON511	14
RISIG506*****	Schedule K, 11	LRISIG506	14
RISOG506	Schedule K, 11	LRISOG506	14
RISI1754*****	Schedule K, M.1	LRISI1754	14
RISO1754	Schedule K, M.1	LRISO1754	14
RISIM422**	Schedule L, 1	LRISIM422	14
RISOM422	Schedule L, 1	LRISOM422	14
RISILA95	Schedule L, 1.a	LRISILA95	14
RISOLA95	Schedule L, 1.a	LRISOLA95	14
RISIM423	Schedule L, 2	LRISIM423	14
RISOM423	Schedule L, 2	LRISOM423	14
RISIM424	Schedule L, 2.a	LRISIM424	14
RISOM424	Schedule L, 2.a	LRISOM424	14
RISIM425	Schedule L, 3	LRISIM425	14
RISOM425	Schedule L, 3	LRISOM425	14

<u>MDRM number</u>	<u>Schedule</u>	<u>Line Identifier</u>	<u>Length of data value</u>
RISIKW54**	Schedule L, M.1	LRISIKW54	14
RISOKW54	Schedule L, M.1	LRISOKW54	14
RISIKW56	Schedule L, M.3	LRISIKW56	14
RISOKW56	Schedule L, M.3	LRISOKW56	14
RISIKW57	Schedule L, M.4	LRISIKW57	14
RISOKW57	Schedule L, M.4	LRISOKW57	14
RISI2948*****	Schedule M, 1	LRISI2948	14
RISO2948	Schedule M, 1	LRISO2948	14
RISIM427	Schedule M, 2	LRISIM427	14
RISOM427	Schedule M, 2	LRISOM427	14
RISIM430*****	Schedule M, 3	LRISIM430	14
RISOM430	Schedule M, 3	LRISOM430	14
RISIM428*****	Schedule M, 4	LRISIM428	14
RISOM428	Schedule M, 4	LRISOM428	14
RISIM429	Schedule M, 5	LRISIM429	14
RISOM429	Schedule M, 5	LRISOM429	14
RISIM432	Schedule M, 6	LRISIM432	14
RISOM432	Schedule M, 6	LRISOM432	14
RISIM433	Schedule M, 7	LRISIM433	14
RISOM433	Schedule M, 7	LRISOM433	14
RISIM434	Schedule M, 8	LRISIM434	14
RISOM434	Schedule M, 8	LRISOM434	14
RISIM435	Schedule M, 9	LRISIM435	14

<u>MDRM number</u>	<u>Schedule</u>	<u>Line Identifier</u>	<u>Length of data value</u>
RISOM435	Schedule M, 9	LRISOM435	14
RISIM437	Schedule M, 10	LRISIM437	3
RISOM437	Schedule M, 10	LRISOM437	3
RISIIY838	Schedule N, Part I, 1.a	LRISIIY838	14
RISOY838	Schedule N, Part I, 1.a	LRISOY838	14
RISIIY839	Schedule N, Part I, 1.a	LRISIIY839	14
RISOY839	Schedule N, Part I, 1.a	LRISOY839	14
RISIIY842	Schedule N, Part I, 1.b	LRISIIY842	14
RISOY842	Schedule N, Part I, 1.b	LRISOY842	14
RISIIY843	Schedule N, Part I, 1.b	LRISIIY843	14
RISOY843	Schedule N, Part I, 1.b	LRISOY843	14
RISIIY846	Schedule N, Part I, 1.c	LRISIIY846	14
RISOY846	Schedule N, Part I, 1.c	LRISOY846	14
RISIIY847	Schedule N, Part I, 1.c	LRISIIY847	14
RISOY847	Schedule N, Part I, 1.c	LRISOY847	14
RISIIY850	Schedule N, Part I, 1.d	LRISIIY850	14
RISOY850	Schedule N, Part I, 1.d	LRISOY850	14
RISIIY851	Schedule N, Part I, 1.d	LRISIIY851	14
RISOY851	Schedule N, Part I, 1.d	LRISOY851	14
RISIIY858	Schedule N, Part I, 2.a	LRISIIY858	14
RISOY858	Schedule N, Part I, 2.a	LRISOY858	14
RISIIY859	Schedule N, Part I, 2.a	LRISIIY859	14
RISOY859	Schedule N, Part I, 2.a	LRISOY859	14

<u>MDRM number</u>	<u>Schedule</u>	<u>Line Identifier</u>	<u>Length of data value</u>
RISIIY862	Schedule N, Part I, 2.b	LRISIIY862	14
RISOY862	Schedule N, Part I, 2.b	LRISOY862	14
RISIIY863	Schedule N, Part I, 2.b	LRISIIY863	14
RISOY863	Schedule N, Part I, 2.b	LRISOY863	14
RISIIY870	Schedule N, Part I, 3.a	LRISIIY870	14
RISOY870	Schedule N, Part I, 3.a	LRISOY870	14
RISIIY871	Schedule N, Part I, 3.a	LRISIIY871	14
RISOY871	Schedule N, Part I, 3.a	LRISOY871	14
RISIIY874	Schedule N, Part I, 3.b	LRISIIY874	14
RISOY874	Schedule N, Part I, 3.b	LRISOY874	14
RISIIY875	Schedule N, Part I, 3.b	LRISIIY875	14
RISOY875	Schedule N, Part I, 3.b	LRISOY875	14
RISIIY878	Schedule N, Part I, 3.c	LRISIIY878	14
RISOY878	Schedule N, Part I, 3.c	LRISOY878	14
RISIIY879	Schedule N, Part I, 3.c	LRISIIY879	14
RISOY879	Schedule N, Part I, 3.c	LRISOY879	14
RISIIY886	Schedule N, Part I, 4	LRISIIY886	14
RISOY886	Schedule N, Part I, 4	LRISOY886	14
RISIIY887	Schedule N, Part I, 4	LRISIIY887	14
RISOY887	Schedule N, Part I, 4	LRISOY887	14
RISIIY840	Schedule N, Part II, 1.a	LRISIIY840	14
RISOY840	Schedule N, Part II, 1.a	LRISOY840	14
RISIIY841	Schedule N, Part II, 1.a	LRISIIY841	14

<u>MDRM number</u>	<u>Schedule</u>	<u>Line Identifier</u>	<u>Length of data value</u>
RISOY841	Schedule N, Part II, 1.a	LRISOY841	14
RISIIY844	Schedule N, Part II, 1.b	LRISIIY844	14
RISOY844	Schedule N, Part II, 1.b	LRISOY844	14
RISIIY845	Schedule N, Part II, 1.b	LRISIIY845	14
RISOY845	Schedule N, Part II, 1.b	LRISOY845	14
RISIIY848	Schedule N, Part II, 1.c	LRISIIY848	14
RISOY848	Schedule N, Part II, 1.c	LRISOY848	14
RISIIY849	Schedule N, Part II, 1.c	LRISIIY849	14
RISOY849	Schedule N, Part II, 1.c	LRISOY849	14
RISIIY852	Schedule N, Part II, 1.d	LRISIIY852	14
RISOY852	Schedule N, Part II, 1.d	LRISOY852	14
RISIIY853	Schedule N, Part II, 1.d	LRISIIY853	14
RISOY853	Schedule N, Part II, 1.d	LRISOY853	14
RISIIY860	Schedule N, Part II, 2.a	LRISIIY860	14
RISOY860	Schedule N, Part II, 2.a	LRISOY860	14
RISIIY861	Schedule N, Part II, 2.a	LRISIIY861	14
RISOY861	Schedule N, Part II, 2.a	LRISOY861	14
RISIIY864	Schedule N, Part II, 2.b	LRISIIY864	14
RISOY864	Schedule N, Part II, 2.b	LRISOY864	14
RISIIY865	Schedule N, Part II, 2.b	LRISIIY865	14
RISOY865	Schedule N, Part II, 2.b	LRISOY865	14
RISIIY872	Schedule N, Part II, 3.a	LRISIIY872	14
RISOY872	Schedule N, Part II, 3.a	LRISOY872	14

<u>MDRM number</u>	<u>Schedule</u>	<u>Line Identifier</u>	<u>Length of data value</u>
RISIIY873	Schedule N, Part II, 3.a	LRISIIY873	14
RISOY873	Schedule N, Part II, 3.a	LRISOY873	14
RISIIY876	Schedule N, Part II, 3.b	LRISIIY876	14
RISOY876	Schedule N, Part II, 3.b	LRISOY876	14
RISIIY877	Schedule N, Part II, 3.b	LRISIIY877	14
RISOY877	Schedule N, Part II, 3.b	LRISOY877	14
RISIIY880	Schedule N, Part II, 3.c	LRISIIY880	14
RISOY880	Schedule N, Part II, 3.c	LRISOY880	14
RISIIY881	Schedule N, Part II, 3.c	LRISIIY881	14
RISOY881	Schedule N, Part II, 3.c	LRISOY881	14
RISIIY888	Schedule N, Part II, 4	LRISIIY888	14
RISOY888	Schedule N, Part II, 4	LRISOY888	14
RISIIY889	Schedule N, Part II, 4	LRISIIY889	14
RISOY889	Schedule N, Part II, 4	LRISOY889	14
RISIIY895	Schedule N, Part II, 7	LRISIIY895	14
RISK6980	Optional Narrative Statement	LRISK6980	750
RISKC490	Cover Page, Name of CFO	LRISKC490	72
RISKJ196	Cover Page, Date of signature	LRISKJ196	10
RSSD9017	Cover Page, Legal title	LRSSD9017	72
RSSD9028	Cover Page, Mailing address	LRSSD9028	72
RSSD9130	Cover Page, City	LRSSD9130	30
RSSD9200	Cover Page, State	LRSSD9200	2
RSSD9220	Cover Page, Zip	LRSSD9220	30

RISK8901	Cover Page, Name/Title	LRISK8901	72
RISK8902	Cover Page, Area code/Phone number	LRISK8902	30
RISK9116	Cover Page, Area code/Fax number	LRISK9116	30
RISK4086	Cover Page, Email address	LRISK4086	72

Figure 1 - Example FRY-15 Text File for Domestic HC (non-IHC)

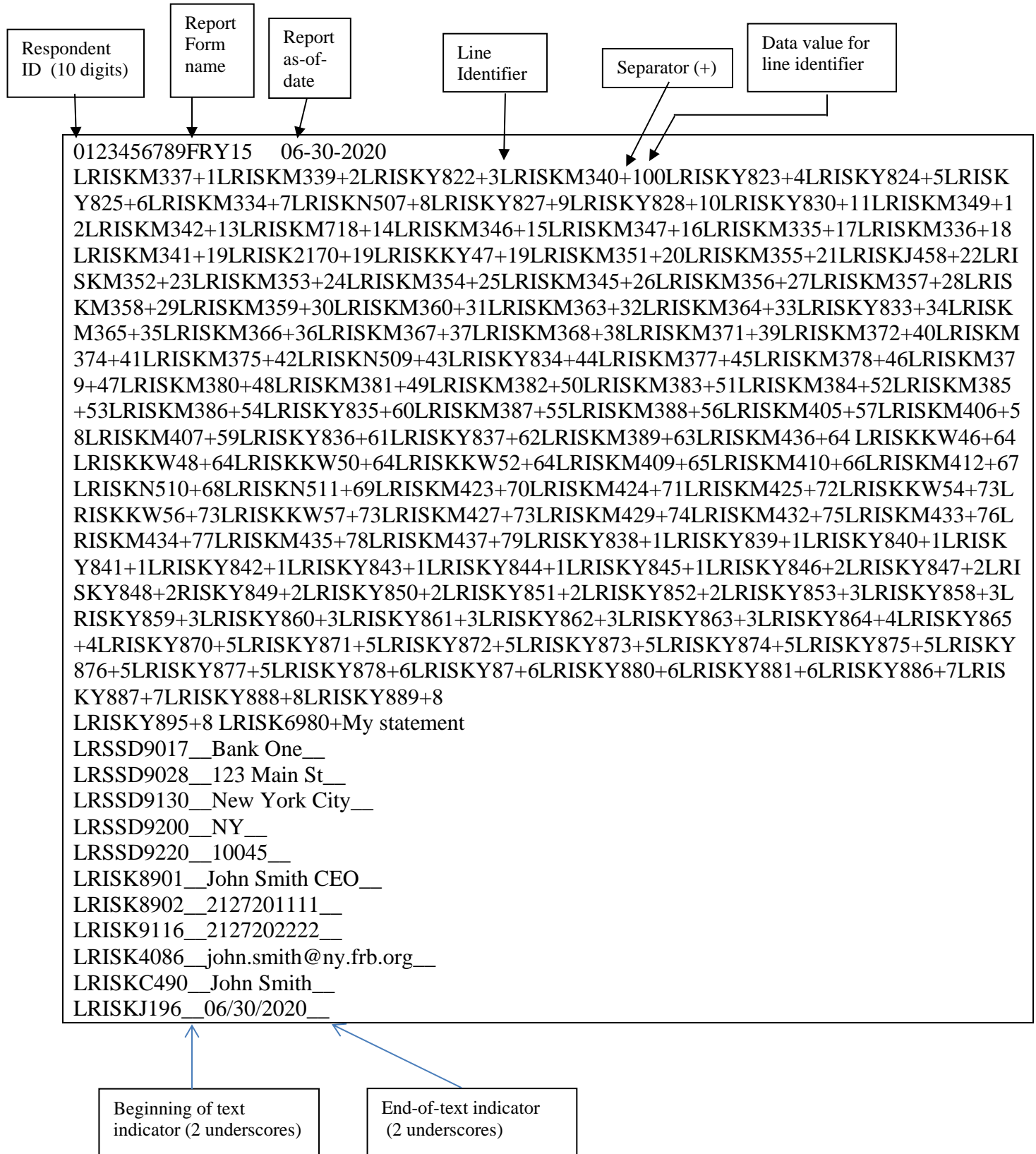


Figure 2 - Example FR-Y15 Text File for IHC Reporters

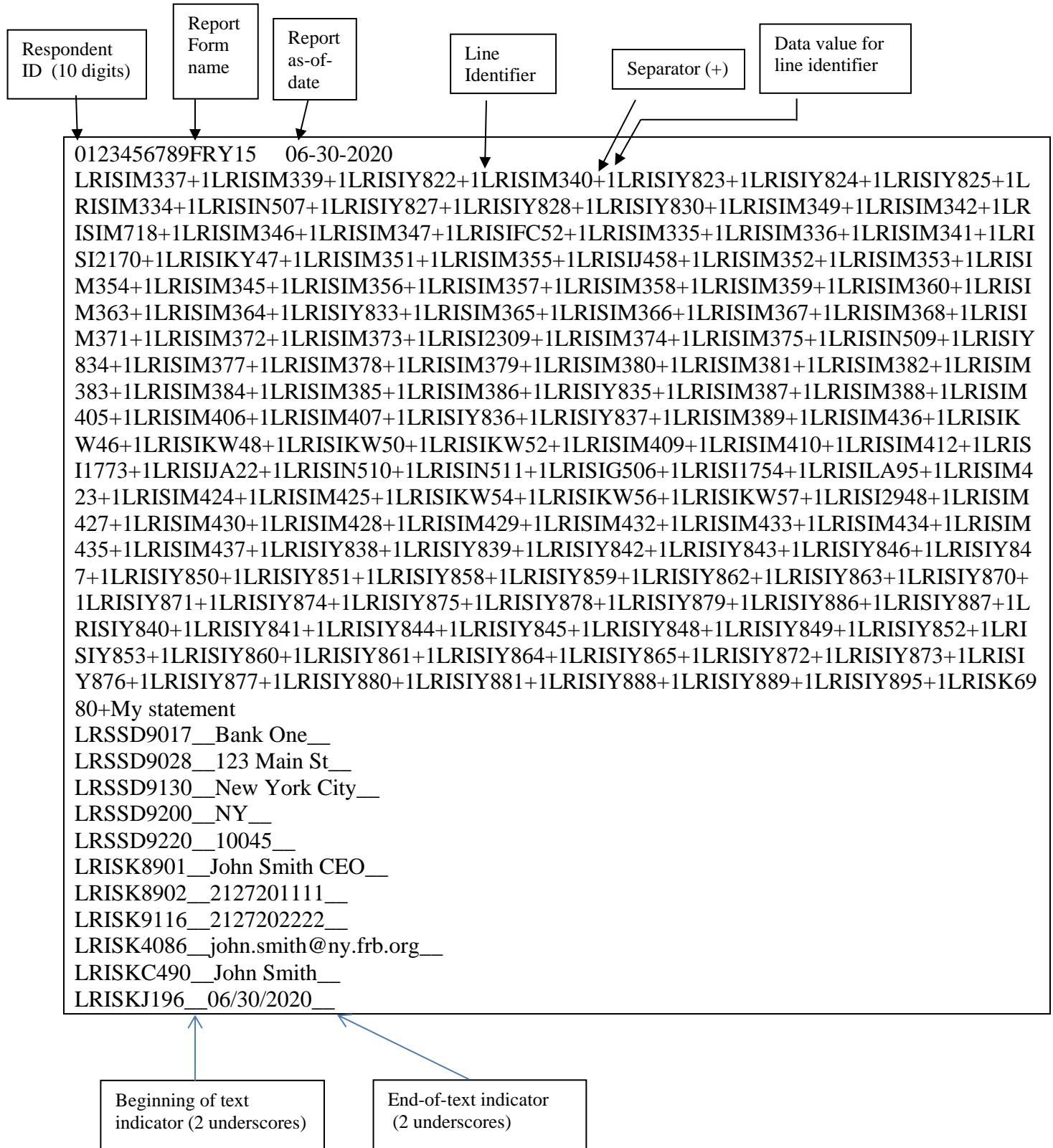
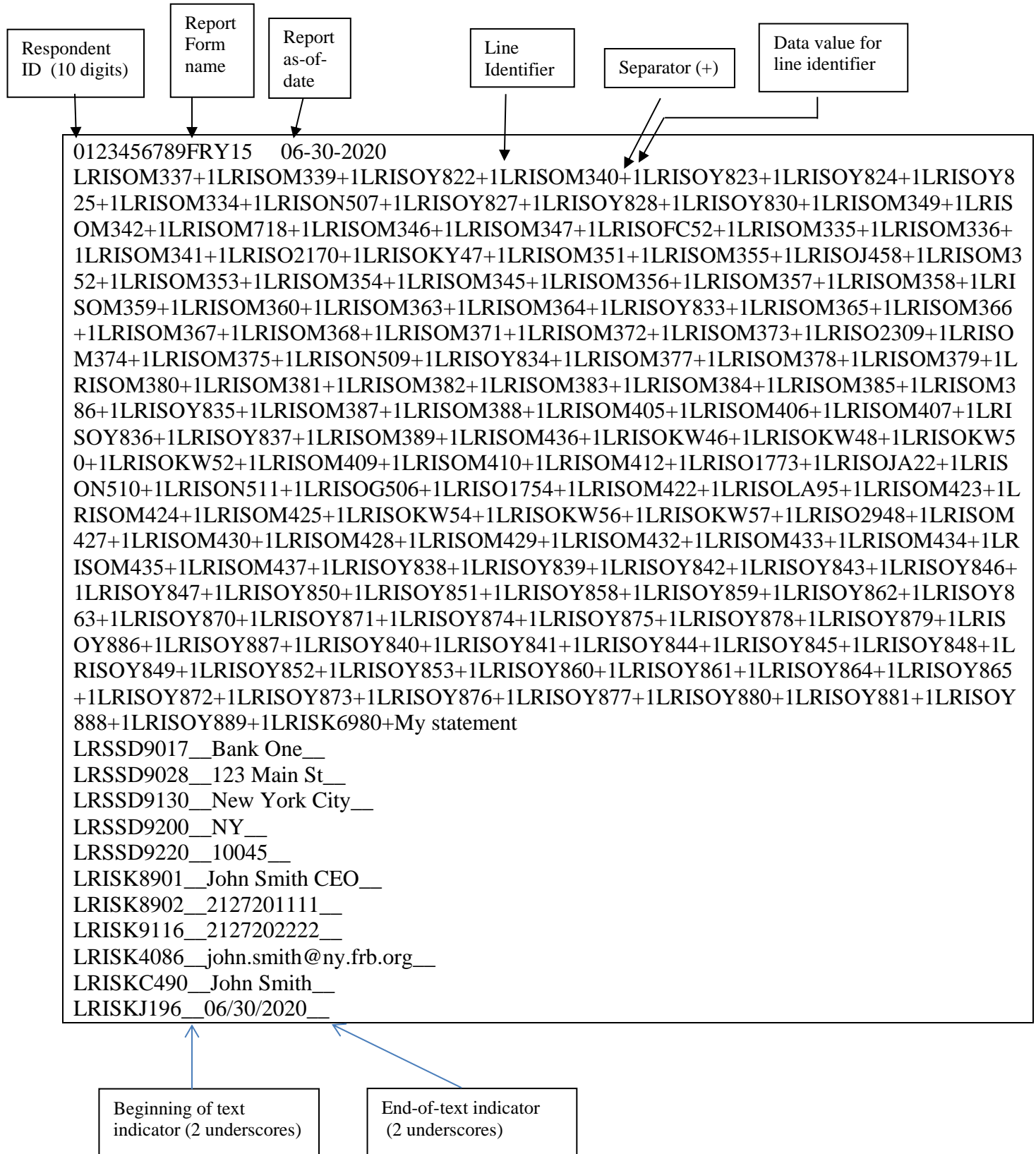


Figure 3 - Example FR-Y15 Text File for FBO Reporters



Note: Cover page text item data values are surrounded by two underscores.

Such as: LRSSD9017__Bank One__ Then the next line identifier follows.. LRSSD9028__123 Main St__ and so on as seen in the example above.

The Text file can be generated automatically via applications or manually on a text editor, such as notepad or it can also be created in MS Excel file and then saved as a text file. Just remember that the final format has to follow the above format and in the proper Line identifier sequence.

How to create a FRY-15 Text file from a spreadsheet

Step 1. Create a spreadsheet with a layout similar to the FRY-15 report form, along with its corresponding Line identifiers and its data value for each item on the FRY-15 report form. Please use the full list of Line Identifiers provided above. This list excludes those Line Identifiers whose values will be entered automatically by Reporting Central. Do not leave any blank rows in between all the Line identifiers. A sample picture of a portion of the Schedule A section is displayed below:

	A	B	C	D	E	F
1						
2		FRY-15				
3		Schedule A	Line Identifier		Data Value	
4		a. Current exposure of derivative contracts	LRISKM337		2	
5		b. Potential future exposure(PFE) of derivative contracts	LRISKM339		5	
6		c. Gross-up for derivatives collateral	LRISKY822		10	
7		e. Cash variation margin included as an on-balance sheet receivable	LRISKY823		12	
8		f. Exempted central counterparty legs of client-cleared transactions included in item 3(a)	LRISKY824		25	
9		g. Effective notional amount offsets and PFE adjustments for sold credit protection	LRISKY825		6	
10						
11						
12		Note: item 'd. Effective notional amount of written credit derivatives'				
13		was excluded because its value will be derived from other series.				
14						

Assumption: Your data is entered in Sheet1.

Step 2. Once the entire report form is populated on a spreadsheet, and the data values have been entered, it is time to format all of your entries from Line identifier LRISKM337 up to and including RISKY895 (for Domestic HC (non-IHC)) or LRISY895 (for IHC) or LRISOY889 (for FBO) into a Reporting Central required format.

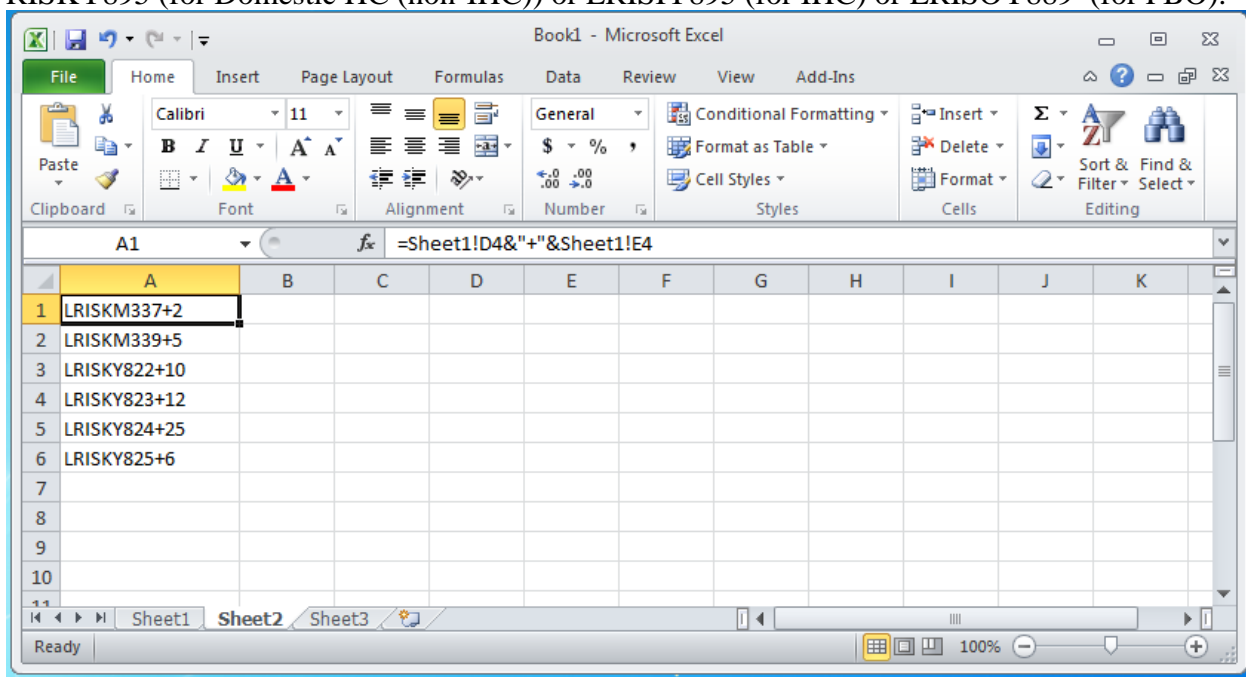
Create a formula in cell A1 of Sheet2, to pull in the data from Sheet1 to create the text file. On cell A1, type in:

=Sheet1!D4&"+"&Sheet1!E4 (Change the D4 & E4 according to where you have your first Line identifier (LRISKM337) value stored in your spreadsheet).

Then copy the formula down until all of your Line Identifiers until L are displayed on Sheet2.

The formula that you typed in basically concatenates the line identifier with the data value but separated with a plus sign.

At this point you should have something similar to this. Remember only the first six Line Identifiers are included here. On your spreadsheet, you should have all the line identifiers from LRISKM337 through RISKY895 (for Domestic HC (non-IHC)) or LRISY895 (for IHC) or LRISOY889 (for FBO).



Step 3 Now let's format the cover page items that start with Line Identifier LRSSD9017 up to LRISKJ196.

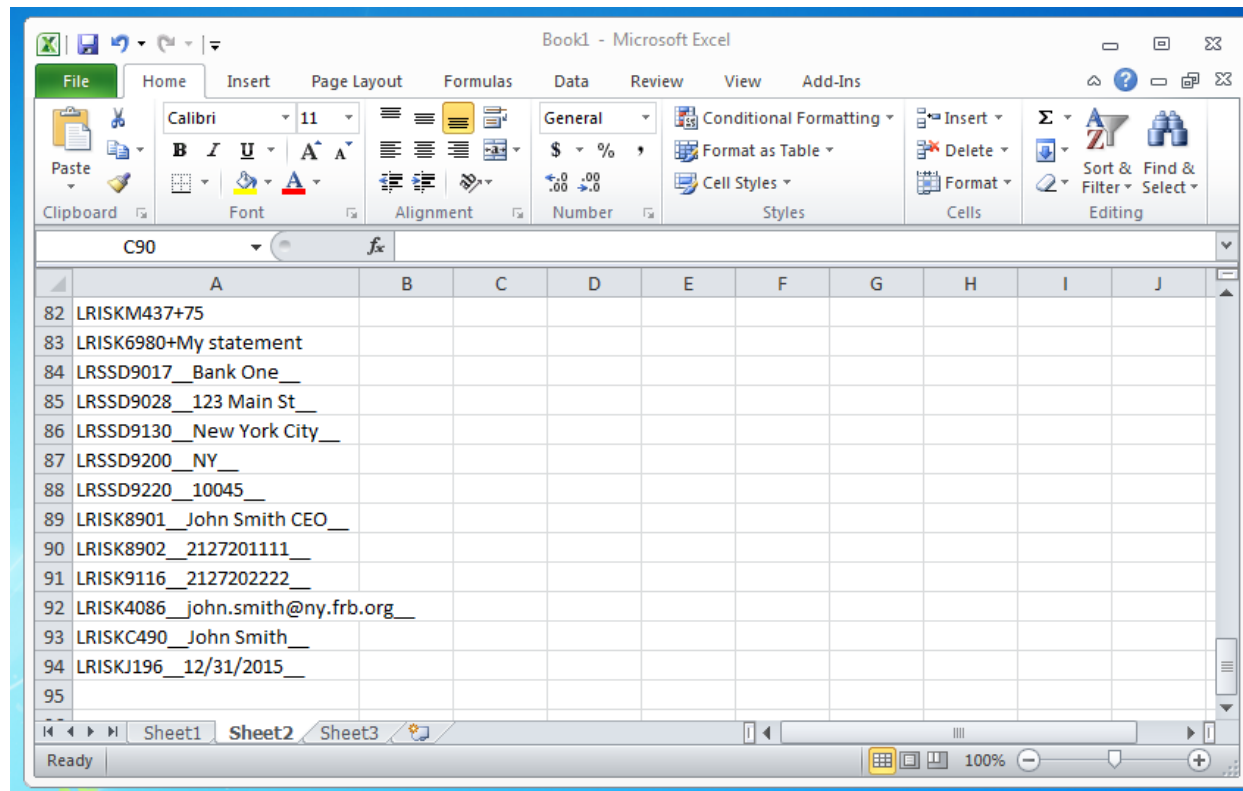
Go to your Sheet2 and on the cell on Column A for the first cover page item, type in the following formula:

=Sheet1!D84&"_"&Sheet1!E84&"_" and press return (Change the D84 & E84 according to where you have your values stored in your spreadsheet).

Then copy the formula down until all of your Line Identifiers until LRISKJ196 are displayed on Sheet2.

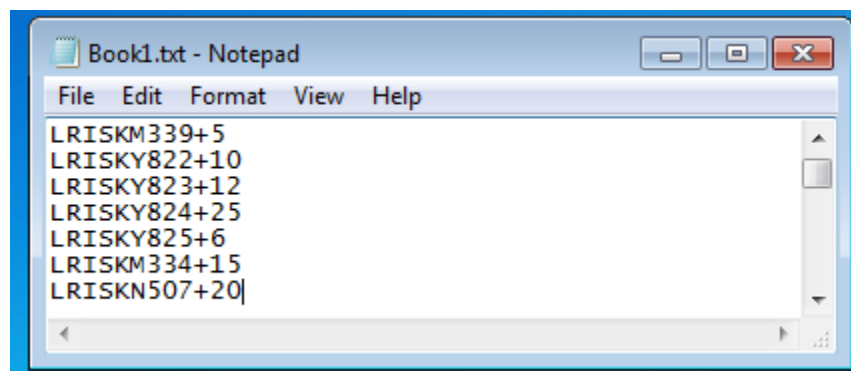
The formula that you typed in basically concatenates the line identifier with two underscores surrounding the data value.

You should have something similar to the screen below:



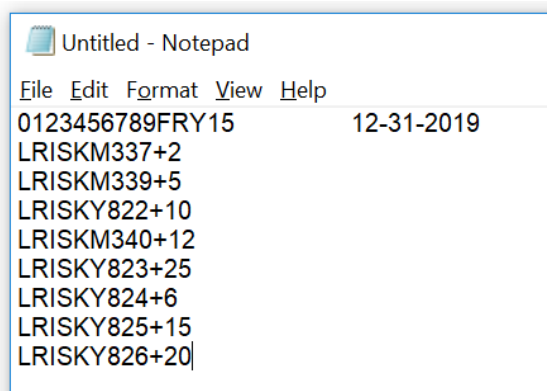
Step 4. Now it's time to copy the contents of Sheet2 to a text file. On the spreadsheet file do a File→ Save as, select Text (Tab delimited) in the Save as type section. Type a name for the file and click the Save button. Then click OK and Yes to the following two MS Excel prompts.

If you open the text file, you should see something like this:



Step 5. The last step, is adding the respondent Id, as-of-date and the report form name. Open the newly created text file, place the cursor before the Line Identifier LRISKM337+2 on the first row of data and press the return key to create an empty first row. Then type in your 10-digit respondent ID code immediately followed by FRY15 and five blank spaces and then the report's as-of-date, for

example, 12-31-2019 in this particular date format. Save the file and you're done. Once you're done, your first row of data should look similar in format to the file below.



```
File Edit Format View Help
0123456789FRY15      12-31-2019
LRISKM337+2
LRISKM339+5
LRISKY822+10
LRISKM340+12
LRISKY823+25
LRISKY824+6
LRISKY825+15
LRISKY826+20
```

Now you can go ahead and submit this text file to Reporting Central.