<table>
<thead>
<tr>
<th>Substitution</th>
<th>Complexity</th>
<th>Cross-Jurisdictional Activity</th>
<th>Level 3 Assets</th>
<th>Trading and FAS Securities</th>
<th>OTC Derivatives</th>
<th>Net Credit Counterparty Exposure</th>
<th>Net Notional Exposure</th>
<th>OTC Derivatives Notional</th>
<th>Systemic Risk Indicators (millions of USD)</th>
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<tr>
<td>RISKM30</td>
<td>RISKM405</td>
<td>RISKM406</td>
<td>RISKM411</td>
<td>RISKN25</td>
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<td>RISKM422</td>
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<td>$31,722</td>
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<td>$29,124,877</td>
<td>$195,182</td>
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<td>$26,578,400</td>
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<td>$983,832</td>
<td>$22,558</td>
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<td>$3,961</td>
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<td>BBVA COMPASS BANCSHARES, INC.</td>
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<td>$8,717</td>
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<td>CITIZENS FINANCIAL GROUP, INC.</td>
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<td>DISCOVER FINANCIAL SERVICES</td>
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<td>MATTHEW THEODORE COMPANY</td>
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<td>MORGAN STANLEY</td>
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<td>$665</td>
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<td>$74,333</td>
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<td>$665</td>
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<td>$17,409</td>
<td>$206,091</td>
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<td>TD GROUP US HOLDINGS LLC</td>
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<td>$36,567</td>
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<td>$14</td>
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<td>$7,216,488</td>
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<td>$2,525</td>
<td>$114</td>
<td>$209</td>
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</table>
Top 10 U.S. Banks by Indicator

**Total Exposures (trillions of USD)**
- JPMORGAN CHASE & CO.
- BANK OF AMERICA CORPORATION
- CITIGROUP INC.
- WELLS FARGO & COMPANY
- GOLDMAN SACHS GROUP, INC., THE
- MORGAN STANLEY
- U.S. BANCORP
- PNC FINANCIAL SERVICES GROUP, INC., THE
- TD GROUP US HOLDINGS LLC
- CAPITAL ONE FINANCIAL CORPORATION

**Intra-Financial System Assets (billions of USD)**
- JPMORGAN CHASE & CO.
- GOLDMAN SACHS GROUP, INC., THE
- BANK OF AMERICA CORPORATION
- MORGAN STANLEY
- CITIGROUP INC.
- WELLS FARGO & COMPANY
- BANK OF NEW YORK MELLON CORPORATION, THE
- HSBC NORTH AMERICA HOLDINGS INC.
- BARCLAYS US LLC
- NORTHERN TRUST CORPORATION

**Intra-Financial System Liabilities (billions of USD)**
- JPMORGAN CHASE & CO.
- BANK OF NEW YORK MELLON CORPORATION, THE
- CITIGROUP INC.
- STATE STREET CORPORATION
- WELLS FARGO & COMPANY
- BANK OF AMERICA CORPORATION
- GOLDMAN SACHS GROUP, INC., THE
- CREDIT SUISSE HOLDINGS (USA), INC.
- MORGAN STANLEY
- DB USA CORPORATION

**Securities Outstanding (billions of USD)**
- JPMORGAN CHASE & CO.
- BANK OF AMERICA CORPORATION
- WELLS FARGO & COMPANY
- CITIGROUP INC.
- GOLDMAN SACHS GROUP, INC., THE
- MORGAN STANLEY
- AMERICAN EXPRESS COMPANY
- U.S. BANCORP
- CAPITAL ONE FINANCIAL CORPORATION
- ALLY FINANCIAL INC.

Data Source: FR Y-15

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Top 10 U.S. Banks by Indicator (continued)

Payments (trillions of USD)

- JPMORGAN CHASE & CO.
- BANK OF NEW YORK MELLON CORPORATION, THE
- CITIGROUP INC.
- BANK OF AMERICA CORPORATION
- DB USA CORPORATION
- STATE STREET CORPORATION
- CREDIT SUISSE HOLDINGS (USA), INC.
- BARCLAYS US LLC
- WELLS FARGO & COMPANY
- NORTHERN TRUST CORPORATION

Assets Under Custody (trillions of USD)

- BANK OF NEW YORK MELLON CORPORATION, THE
- STATE STREET CORPORATION
- JPMORGAN CHASE & CO.
- CITIGROUP INC.
- NORTHERN TRUST CORPORATION
- WELLS FARGO & COMPANY
- CHARLES SCHWAB CORPORATION, THE
- BANK OF AMERICA CORPORATION
- MORGAN STANLEY
- U.S. BANKCORP

Underwriting (billions of USD)

- BANK OF AMERICA CORPORATION
- JPMORGAN CHASE & CO.
- CITIGROUP INC.
- GOLDMAN SACHS GROUP, INC., THE
- MORGAN STANLEY
- WELLS FARGO & COMPANY
- CREDIT SUISSE HOLDINGS (USA), INC.
- RBC USA HOLDCO CORPORATION
- BARCLAYS US LLC
- MUFG AMERICAS HOLDINGS CORPORATION

OTC Derivatives (trillions of USD)

- JPMORGAN CHASE & CO.
- CITIGROUP INC.
- GOLDMAN SACHS GROUP, INC., THE
- BANK OF AMERICA CORPORATION
- MORGAN STANLEY
- WELLS FARGO & COMPANY
- HSBC NORTH AMERICA HOLDINGS INC.
- BARCLAYS US LLC
- STATE STREET CORPORATION
- CREDIT SUISSE HOLDINGS (USA), INC.

Data Source: FR Y-15
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Reporting Date: December 31, 2017
Top 10 U.S. Banks by Indicator (continued)

Trading and AFS Securities (billions of USD)

- JPMORGAN CHASE & CO.
- BANK OF AMERICA CORPORATION
- MORGAN STANLEY
- WELLS FARGO & COMPANY
- CITIGROUP INC.
- GOLDMAN SACHS GROUP, INC., THE
- DB USA CORPORATION
- TD GROUP US HOLDINGS LLC
- STATE STREET CORPORATION
- CHARLES SCHWAB CORPORATION, THE

Level 3 Assets (billions of USD)

- WELLS FARGO & COMPANY
- GOLDMAN SACHS GROUP, INC., THE
- JPMORGAN CHASE & CO.
- MORGAN STANLEY
- BANK OF AMERICA CORPORATION
- CITIGROUP INC.
- PNC FINANCIAL SERVICES GROUP, INC., THE
- HUNTINGTON BANCSHARES INCORPORATED
- U.S. BANCORP
- HSBC NORTH AMERICA HOLDINGS INC.

Cross-Jurisdictional Claims (billions of USD)

- CITIGROUP INC.
- JPMORGAN CHASE & CO.
- GOLDMAN SACHS GROUP, INC., THE
- BANK OF AMERICA CORPORATION
- MORGAN STANLEY
- WELLS FARGO & COMPANY
- STATE STREET CORPORATION
- BANK OF NEW YORK MELLON CORPORATION, THE
- DB USA CORPORATION
- BARCLAYS US LLC

Cross-Jurisdictional Liabilities (billions of USD)

- CITIGROUP INC.
- JPMORGAN CHASE & CO.
- MORGAN STANLEY
- BANK OF AMERICA CORPORATION
- GOLDMAN SACHS GROUP, INC., THE
- WELLS FARGO & COMPANY
- BANK OF NEW YORK MELLON CORPORATION, THE
- STATE STREET CORPORATION
- NORTHERN TRUST CORPORATION
- U.S. BANCORP

Data Source: FR Y-15

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Reporting Date: December 31, 2017