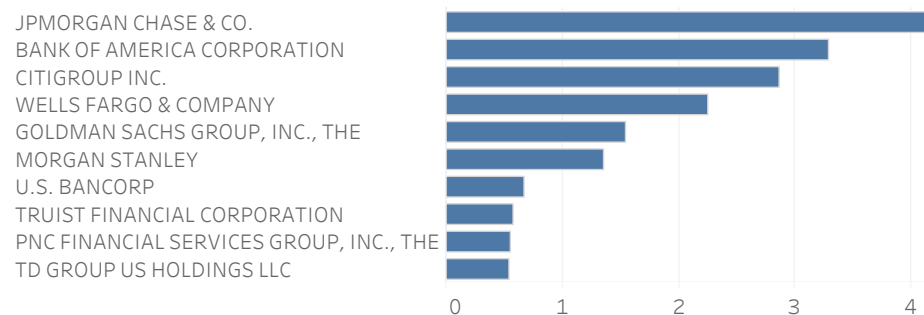


## 2020 Systemic Risk Indicators (millions of USD)

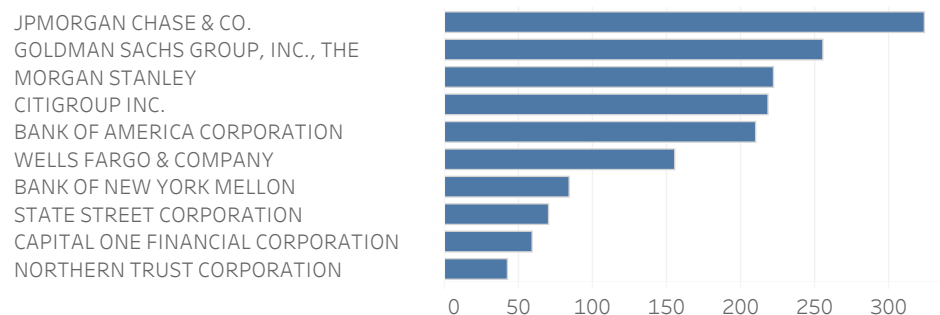
	Size Y832	Interconnectedness			Substitutability			Complexity			Cross-Jurisdictional Activity	
	Total Exposures	M362 Intra-Financial System Assets	M370 Intra-Financial System Liabilities	M376 Securities Outstanding	M390 Payments	M405 Assets Under Custody	M408 Underwriting	M411 OTC Derivatives	N255 Trading and AFS Securities	G506 Level 3 Assets	M422 Cross-Jurisdictional Claims	M426 Cross-Jurisdictional Liabilities
ALLY FINANCIAL INC.	187,830	16,390	4,512	84,879	91,354	0	0	13,688	10,086	129	818	275
AMERICAN EXPRESS COMPANY	224,004	6,086	10,559	137,119	180,127	0	0	41,911	770	0	29,717	13,854
BANK OF AMERICA CORPORATION	3,292,434	210,107	145,972	596,459	138,341,962	3,500,795	680,737	26,751,292	146,046	9,962	446,020	303,905
BANK OF NEW YORK MELLON	464,459	83,837	322,240	69,050	194,232,080	32,420,000	40,081	973,421	47,792	0	131,167	188,378
BARCLAYS US LLC	95,603	21,190	2,256	7,122	36,865,316	28,108	155,592	319,972	8,694	403	66,241	22,789
BBVA USA BANCSHARES, INC.	114,503	792	6,139	8,026	513,285	2,871	11,345	55,644	207	211	1,780	2,932
BMO FINANCIAL CORP.	222,161	38,559	30,759	24,405	7,544,040	332,789	25,899	40,932	5,562	645	8,876	6,608
BNP PARIBAS USA, INC.	162,632	10,905	7,804	7,296	13,654,365	7,678	63,414	69,844	2,374	141	12,616	2,691
CAPITAL ONE FINANCIAL CORPORATION	486,140	59,374	4,454	110,660	999,959	0	5,099	222,878	14,004	636	9,605	1,003
CHARLES SCHWAB CORPORATION, THE	511,486	23,224	3,615	121,762	667,196	6,666,725	0	7,527	77,935	0	12,420	12,415
CITIGROUP INC.	2,866,038	218,283	297,520	529,433	176,567,933	18,670,967	562,918	35,883,902	112,113	16,135	1,052,741	1,089,917
CITIZENS FINANCIAL GROUP, INC.	212,409	3,892	5,058	33,916	690,408	3,003	6,452	205,272	2,561	855	3,071	460
CREDIT SUISSE HOLDINGS (USA), INC.	151,012	27,078	6,263	1,148	49,783,527	142,580	242,991	298,857	29,170	2,913	49,527	15,419
DB USA CORPORATION	143,250	29,364	11,206	27	68,255,576	96,147	114,706	25,540	2,679	236	34,049	12,195
DISCOVER FINANCIAL SERVICES	134,351	13,688	3	77,266	420,853	0	0	11,926	59	0	47	16
DWS USA CORPORATION	2,228	373	0	122	2,444	0	0	0	229	217	309	179
FIFTH THIRD BANCORP	239,841	3,477	7,632	40,447	1,333,067	353,426	12,221	142,968	10,919	877	3,273	409
GOLDMAN SACHS GROUP, INC., THE	1,540,633	256,081	94,628	432,870	13,065,701	1,437,622	468,722	35,665,778	116,574	26,985	490,913	389,928
HSBC NORTH AMERICA HOLDINGS INC.	274,599	40,132	36,408	29,534	43,096,085	474,089	52,960	3,812,897	25,732	874	36,924	0
HUNTINGTON BANCSHARES INCORPORATED	135,757	3,493	1,678	23,189	548,019	122,728	6,329	83,872	5,022	3,245	828	0
JPMORGAN CHASE & CO.	4,132,093	324,608	576,951	757,092	509,650,614	31,368,913	718,209	44,380,307	226,906	16,420	910,095	779,575
KEYCORP	205,914	3,317	3,084	35,480	1,271,491	93,094	14,231	132,647	3,413	129	1,718	0
M&T BANK CORPORATION	158,767	3,578	22,856	23,809	1,915,932	104,713	389	89,750	742	44	435	52
MORGAN STANLEY	1,353,418	222,356	67,391	381,597	15,636,089	3,124,674	473,847	30,824,890	187,946	19,891	395,833	334,108
MUFG AMERICAS HOLDINGS CORPORATION	192,563	18,164	13,685	16,958	3,181,542	158,546	67,740	215,895	10,049	1,641	10,089	5,094
NORTHERN TRUST CORPORATION	160,791	42,275	21,091	25,914	47,103,564	11,262,800	0	346,752	13,961	0	56,355	93,039
PNC FINANCIAL SERVICES GROUP, INC., THE	549,201	32,253	20,445	116,438	3,910,276	109,631	40,258	455,522	23,010	5,137	9,983	3,361
RBC US GROUP HOLDINGS LLC	165,377	23,457	36,105	1,566	8,453,038	467,027	147,111	57,486	9,531	179	7,832	5,997
REGIONS FINANCIAL CORPORATION	174,538	4,934	3,216	25,322	595,565	26,612	6,654	127,395	5,185	345	608	767
SANTANDER HOLDINGS USA, INC.	160,405	4,354	24,878	40,813	291,335	0	26,913	68,916	1,073	192	3,674	10,951
STATE STREET CORPORATION	311,435	70,140	259,635	40,961	95,195,298	29,052,174	0	1,734,344	17,207	16	111,405	173,526
SYNCHRONY FINANCIAL	137,404	1,705	10,585	69,072	130,732	0	0	2,843	2,843	40	200	29
TD GROUP US HOLDINGS LLC	541,739	18,745	3,766	8,741	10,354,460	7,211	82,500	271,942	56,337	94	59,196	5,655
TRUIST FINANCIAL CORPORATION	580,316	6,224	7,302	127,939	1,290,499	119,530	37,188	292,943	9,488	2,209	3,226	2,577
U.S. BANCORP	676,365	20,552	15,010	143,814	10,504,572	1,957,665	47,200	678,359	24,511	4,980	14,532	44,293
UBS AMERICAS HOLDING LLC	186,620	7,668	24,602	645	525,413	1,748,389	27,195	29,793	4,267	2,203	14,285	25
WELLS FARGO & COMPANY	2,255,908	155,317	147,629	403,926	53,841,553	3,477,165	272,131	9,162,047	80,317	22,081	173,269	71,642

# Top 10 U.S. Banks by Indicator

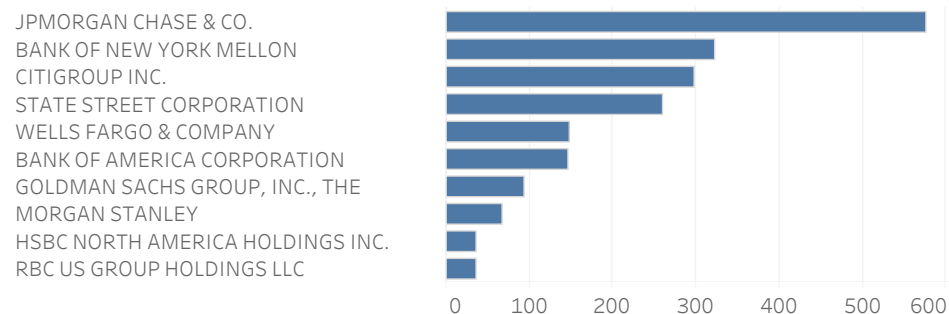
## Total Exposures (trillions of USD)



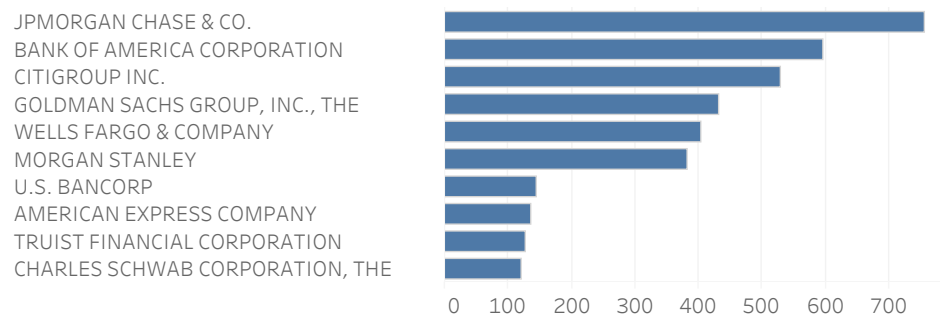
## Intra-Financial Assets (billions of USD)



## Intra-Financial Liabilities (billions of USD)

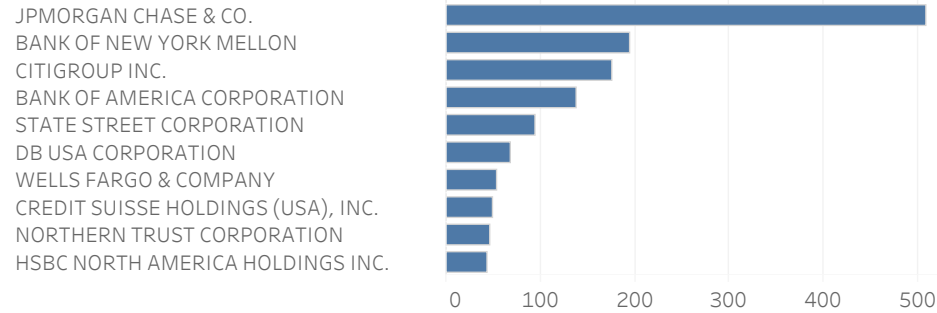


## Securities Outstanding (billions of USD)

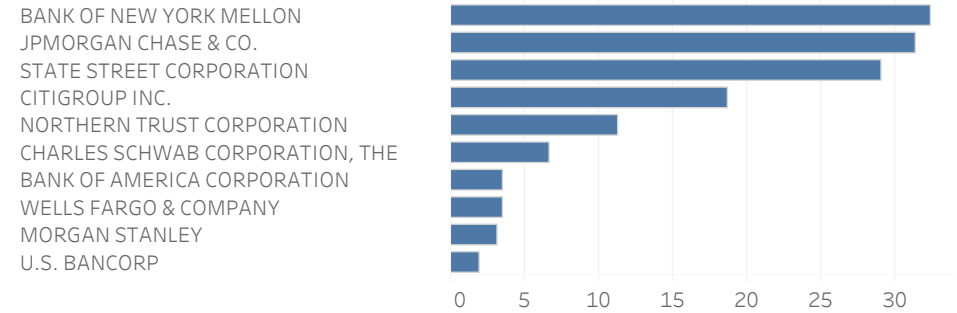


# Top 10 U.S. Banks by Indicator (continued)

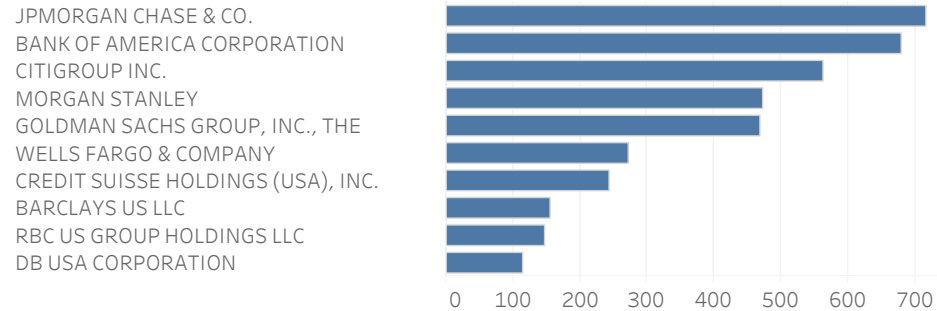
## Payments (trillions of USD)



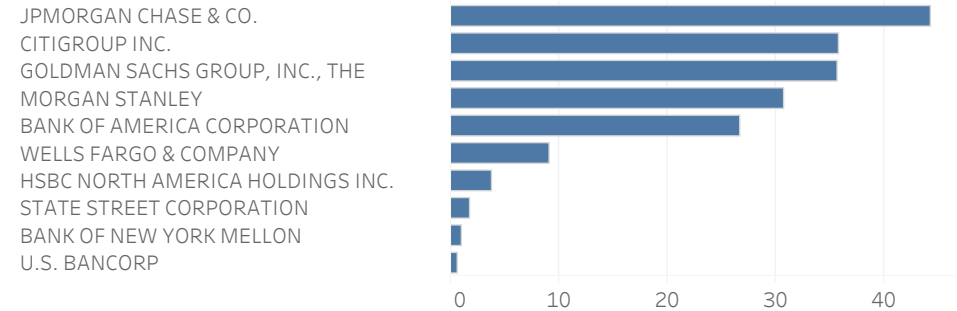
## Assets Under Custody (trillions of USD)



## Underwriting (billions of USD)

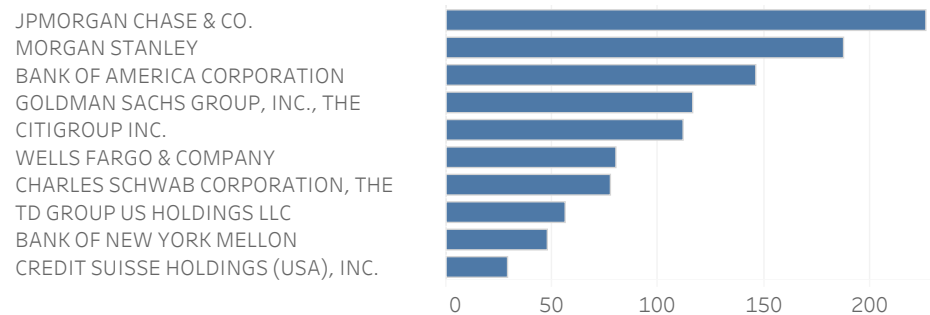


## OTC Derivatives (trillions of USD)

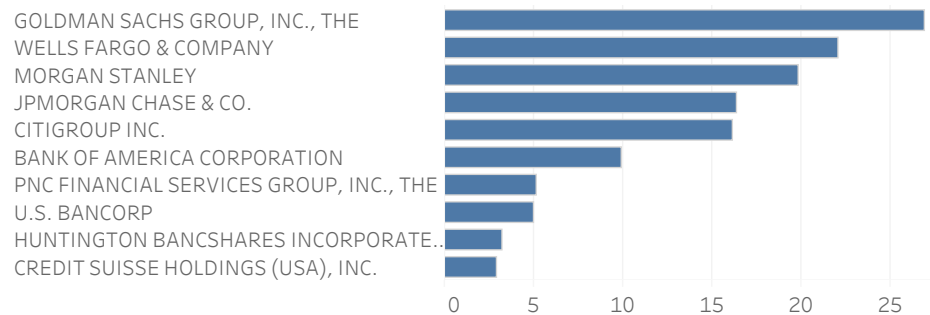


# Top 10 U.S. Banks by Indicator (continued)

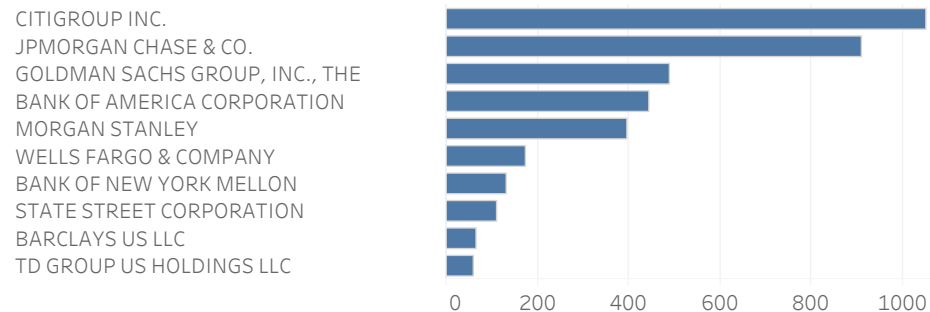
## Trading and AFS Securities (billions of USD)



## Level 3 Assets (billions of USD)



## Cross-Jurisdictional Claims (billions of USD)



## Cross-Jurisdictional Liabilities (billions of USD)

