## 2020 Systemic Risk Indicators (millions of USD)

<table>
<thead>
<tr>
<th>Entity</th>
<th>Total Exposures</th>
<th>Inter-Systemic Financial System</th>
<th>Inter-Systemic Financial System Net Liabilities</th>
<th>Interconnectedness</th>
<th>Substitutability</th>
<th>Complexity</th>
<th>Cross-Jurisdictional Activity</th>
</tr>
</thead>
<tbody>
<tr>
<td>ALLY FINANCIAL INC.</td>
<td>187,830</td>
<td>16,390</td>
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<td>138,341,962</td>
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<td>680,737</td>
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<td>83,837</td>
<td>322,240</td>
<td>69,050</td>
<td>194,232,080</td>
<td>32,420,000</td>
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<td>BARCLAYS US LLC</td>
<td>95,603</td>
<td>21,190</td>
<td>2,256</td>
<td>7,216</td>
<td>36,865,316</td>
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<td>155,592</td>
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<td>8,026</td>
<td>513,285</td>
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<td>28,899</td>
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<td>7,804</td>
<td>7,296</td>
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<td>999,959</td>
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<td>3,615</td>
<td>121,762</td>
<td>667,196</td>
<td>6,666,725</td>
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<td>297,520</td>
<td>529,433</td>
<td>176,567,933</td>
<td>18,670,967</td>
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<td>CREDIT SUISSE HOLDINGS (USA), INC.</td>
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<td>68,265,576</td>
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<td>420,853</td>
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<td>256,081</td>
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<td>HSBC NORTH AMERICA HOLDINGS INC.</td>
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<td>40,132</td>
<td>36,408</td>
<td>29,534</td>
<td>43,096,085</td>
<td>474,089</td>
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<td>HUNTINGTON BANCSHARES INCORPORATED</td>
<td>135,757</td>
<td>3,493</td>
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<td>548,029</td>
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<td>JPMORGAN CHASE &amp; CO.</td>
<td>4,129,193</td>
<td>344,608</td>
<td>576,951</td>
<td>757,092</td>
<td>509,650,614</td>
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<td>KEYCORP</td>
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<td>3,084</td>
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<td>MBT BANK CORPORATION</td>
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<td>1,915,932</td>
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<td>MORGAN STANLEY</td>
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<td>3,181,542</td>
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<td>160,791</td>
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<td>25,914</td>
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<td>RBC US GROUP HOLDINGS LLC</td>
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<td>STATE STREET CORPORATION</td>
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<td>TD GROUP US HOLDINGS LLC</td>
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<td>10,354,460</td>
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<td>U.S. BANKCORP</td>
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<td>53,841,553</td>
<td>3,477,365</td>
<td>272,181</td>
</tr>
</tbody>
</table>

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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
- TRUIST FINANCIAL CORPORATION
- PNC FINANCIAL SERVICES GROUP, INC., THE
- TD GROUP US HOLDINGS LLC

**Intra-Financial Assets (billions of USD)**

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

**Intra-Financial Liabilities (billions of USD)**

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

**Securities Outstanding (billions of USD)**

- JPMORGAN CHASE & CO.
- BANK OF AMERICA CORPORATION
- CITIGROUP INC.
- GOLDMAN SACHS GROUP, INC., THE
- WELLS FARGO & COMPANY
- MORGAN STANLEY
- U.S. BANCORP
- AMERICAN EXPRESS COMPANY
- TRUIST FINANCIAL CORPORATION
- CHARLES SCHWAB CORPORATION, THE

Data Source: FR Y-15

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Reporting Date: December 31, 2020
Top 10 U.S. Banks by Indicator (continued)

Trading and AFS Securities (billions of USD)
- JPMORGAN CHASE & CO.
- MORGAN STANLEY
- BANK OF AMERICA CORPORATION
- GOLDMAN SACHS GROUP, INC., THE
- CITIGROUP INC.
- WELLS FARGO & COMPANY
- CHARLES SCHWAB CORPORATION, THE
- TD GROUP US HOLDINGS LLC
- BANK OF NEW YORK MELLON
- CREDIT SUISSE HOLDINGS (USA), INC.

Level 3 Assets (billions of USD)
- GOLDMAN SACHS GROUP, INC., THE
- WELLS FARGO & COMPANY
- MORGAN STANLEY
- JPMORGAN CHASE & CO.
- CITIGROUP INC.
- BANK OF AMERICA CORPORATION
- PNC FINANCIAL SERVICES GROUP, INC., THE
- U.S. BANCORP
- HUNTINGTON BANCSHARES INCORPORATED
- CREDIT SUISSE HOLDINGS (USA), 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
- BANK OF NEW YORK MELLON
- STATE STREET CORPORATION
- BARCLAYS US LLC
- TD GROUP US HOLDINGS LLC

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