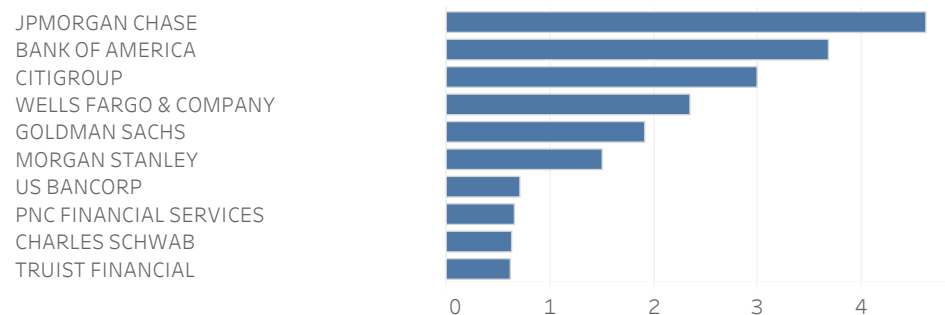


## 2021 Systemic Risk Indicators (millions of USD)

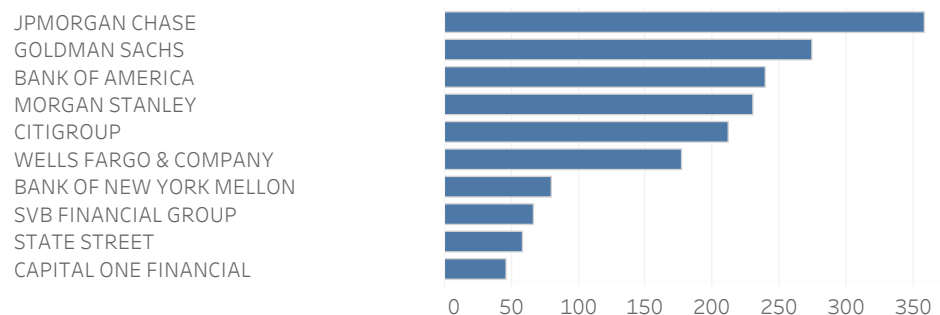
	Size Y832	Interconnectedness			Substitutability			Complexity			Cross-Jurisdictional Activity	
	Total Exposures	M362 Intra-Financial System Assets	M370 Intra-Financial System Liabilities	M376 Securities Outstanding	M390 Payments	M405 Assets Under Custody	M408 Underwriting	M411 OTC Derivatives	N255 Trading and AFS Securities	G506 Level 3 Assets	M422 Cross-Jurisdictional Claims	M426 Cross-Jurisdictional Liabilities
ALLY FINANCIAL	189,873	5,911	4,074	68,236	106,668	0	0	18,169	12,204	30	842	255
AMERICAN EXPRESS COMPANY	222,573	4,508	7,851	155,519	215,725	0	0	45,406	683	32	34,445	15,128
BANK OF AMERICA	3,683,185	239,439	152,543	708,804	156,944,930	4,264,274	654,128	32,221,454	185,102	10,672	508,185	391,780
BANK OF NEW YORK MELLON	478,666	79,438	300,770	77,650	233,996,477	36,923,000	23,751	1,118,258	46,736	0	127,408	192,476
BARCLAYS US LLC	233,108	19,122	1,773	6,740	36,766,512	26,784	150,271	283,345	7,391	176	64,146	26,950
BMO FINANCIAL CORP	233,972	46,109	34,029	16,500	8,463,526	296,102	30,581	50,431	4,987	643	5,391	6,570
BNP PARIBAS USA	189,034	17,958	10,701	6,669	13,085,261	9,829	53,040	67,115	2,217	148	16,272	5,149
CAPITAL ONE FINANCIAL	501,088	46,392	5,595	110,213	1,148,657	0	7,024	197,567	12,641	391	10,457	987
CHARLES SCHWAB	633,915	22,318	3,548	191,550	630,943	8,107,132	0	9,436	84,328	0	14,725	16,988
CITIGROUP	2,995,566	211,760	285,137	488,491	194,769,456	21,288,198	554,476	38,342,072	99,787	14,753	1,057,092	1,150,862
CITIZENS FINANCIAL GROUP	220,971	4,215	7,232	32,903	721,655	3,167	6,986	195,792	4,480	1,067	3,485	316
CREDIT SUISSE HOLDINGS (USA)	124,020	11,983	1,708	1,052	40,031,643	62,649	276,322	212,797	13,652	1,530	52,144	7,855
DB USA	148,943	28,128	15,925	17	56,201,345	83,588	126,982	31,549	4,931	179	36,904	15,334
DISCOVER FINANCIAL SERVICES	132,405	11,438	1	74,671	508,489	0	0	6,461	3,065	0	55	18
DWS USA	2,289	373	0	137	1,787	0	0	0	286	265	319	190
FIFTH THIRD BANCORP	249,853	3,233	8,578	45,090	1,449,677	446,878	12,273	155,641	13,766	1,287	3,089	351
GOLDMAN SACHS	1,915,104	274,762	105,667	513,041	14,741,632	1,654,189	473,468	39,778,117	146,837	24,775	687,279	533,548
HSBC NORTH AMERICA HOLDINGS	316,462	45,447	33,517	23,589	46,902,620	660,959	38,445	3,568,582	24,635	362	28,842	0
HUNTINGTON BANCSHARES	191,632	4,227	2,506	32,677	487,686	135,322	6,443	75,805	7,510	3,949	1,834	13
JPMORGAN CHASE	4,621,787	358,995	482,190	858,162	500,425,870	34,006,821	768,143	47,969,068	207,994	17,478	926,216	833,201
KEYCORP	225,724	2,880	4,518	37,410	1,427,244	119,573	16,902	134,719	5,035	62	1,982	0
M&T BANK	170,827	4,465	25,158	26,049	1,934,792	125,283	415	56,933	549	12	387	55
MORGAN STANLEY	1,501,296	230,906	53,626	429,085	15,120,752	3,826,938	481,754	31,034,042	117,777	12,688	375,133	310,050
MUFG AMERICAS HOLDINGS	189,420	26,086	11,860	13,237	3,065,847	32,950	68,835	154,905	17,924	963	9,908	6,887
NORTHERN TRUST	178,126	37,268	26,585	29,856	65,148,190	12,612,300	0	340,241	16,779	0	49,169	98,230
PNC FINANCIAL SERVICES	659,461	35,600	20,216	133,315	4,310,713	125,033	42,137	499,887	26,170	5,881	11,576	9,783
RBC US GROUP HOLDINGS LLC	194,128	23,365	40,284	1,016	8,267,869	562,554	142,917	42,722	8,680	127	11,642	7,970
REGIONS FINANCIAL	191,455	7,112	3,967	28,268	626,041	31,347	7,138	136,754	5,197	523	1,224	951
SANTANDER HOLDINGS USA	171,207	4,488	24,879	40,852	270,581	0	24,939	62,260	1,376	116	4,453	11,240
STATE STREET	335,990	58,250	270,262	48,815	107,290,070	32,844,616	0	2,540,578	17,659	0	110,730	202,044
SVB FINANCIAL GROUP	228,692	66,730	49,389	46,439	2,063,211	279	44,490	32,496	2,164	269	18,273	47,760
TD GROUP US HOLDINGS LLC	565,265	17,851	6,581	7,235	9,680,010	8,851	66,184	326,302	65,730	48	57,259	12,782
TRUIST FINANCIAL	623,850	7,120	7,906	128,537	1,296,787	72,480	35,378	268,837	18,837	2,686	3,901	2,913
UBS AMERICAS HOLDING LLC	222,595	10,626	33,926	58	603,907	2,019,540	28,084	51,813	5,246	2,485	14,769	16,571
US BANCORP	708,473	27,984	15,348	142,963	11,874,505	2,448,205	35,479	747,086	22,505	4,350	13,645	32,482
WELLS FARGO & COMPANY	2,343,923	177,145	118,293	391,760	58,615,977	3,493,139	258,063	8,903,500	89,045	19,751	176,250	58,814

# Top 10 U.S. Banks by Indicator

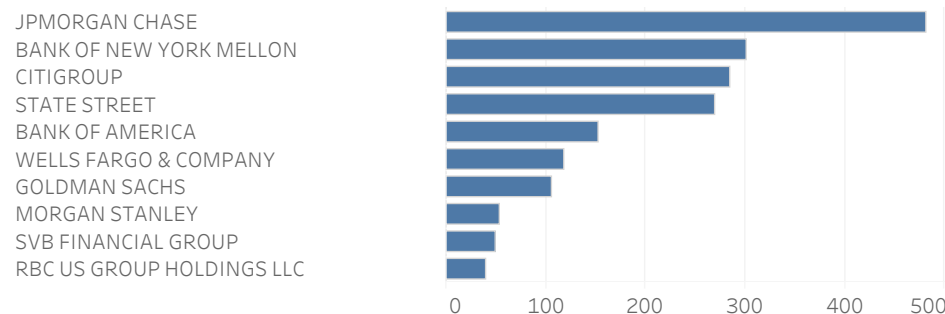
## Total Exposures (trillions of USD)



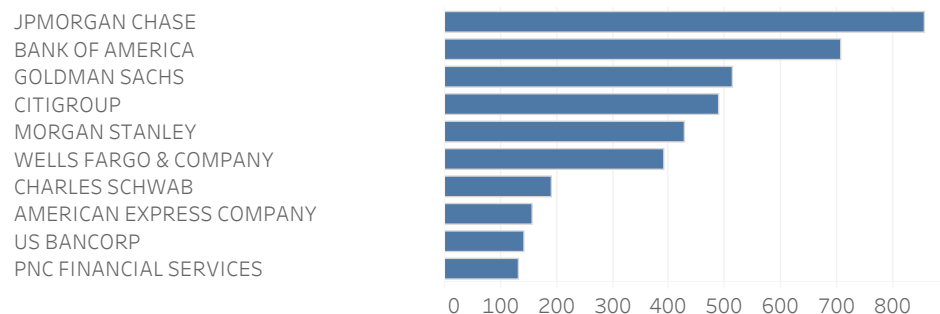
## Intra-Financial Assets (billions of USD)



## Intra-Financial Liabilities (billions of USD)

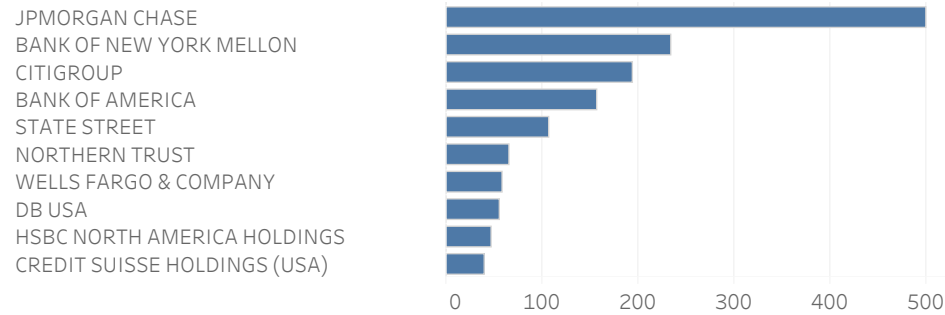


## Securities Outstanding (billions of USD)

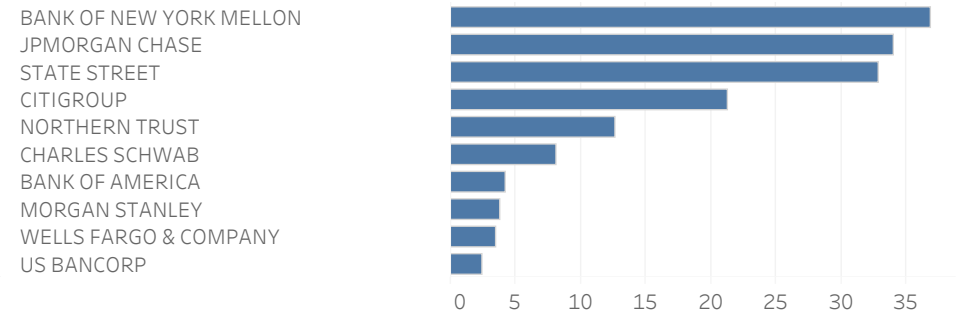


# Top 10 U.S. Banks by Indicator (continued)

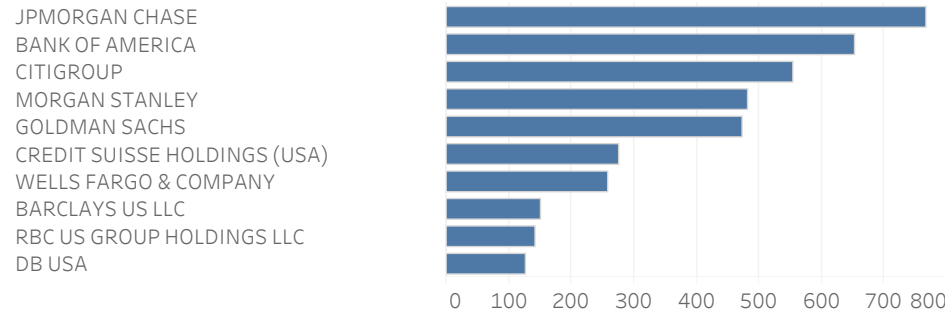
## Payments (trillions of USD)



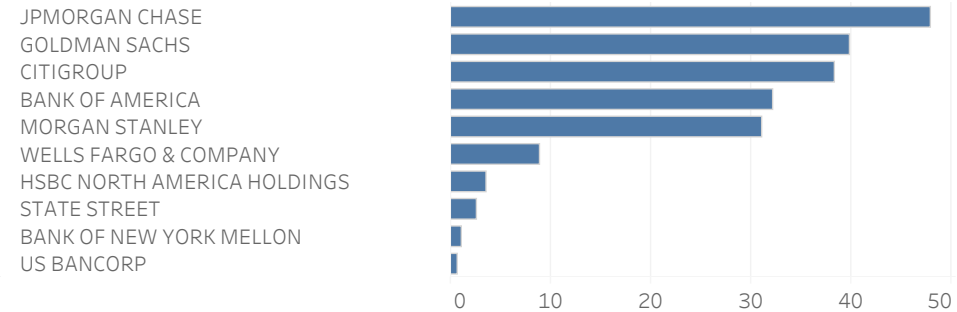
## Assets Under Custody (trillions of USD)



## Underwriting (billions of USD)

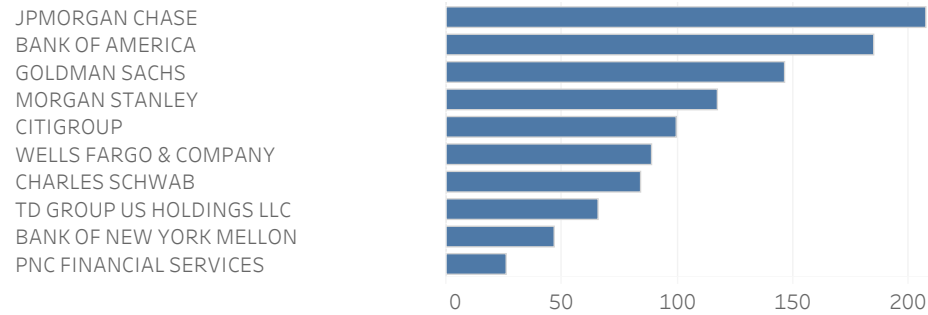


## OTC Derivatives (trillions of USD)

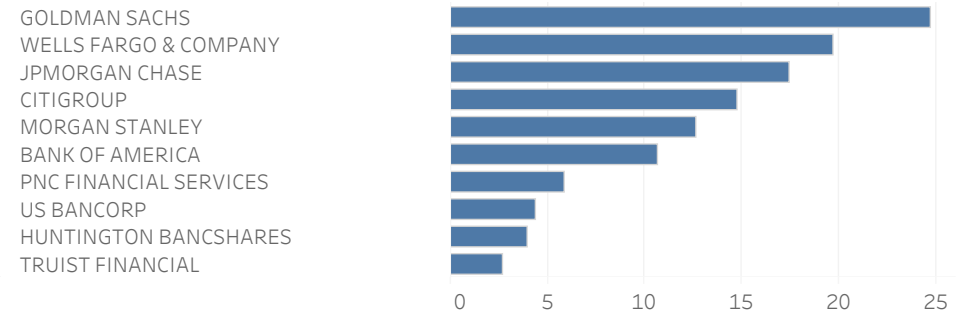


# Top 10 U.S. Banks by Indicator (continued)

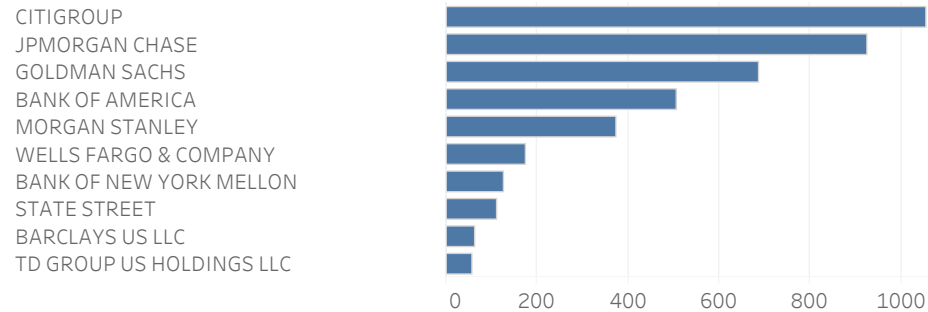
## Trading and AFS Securities (billions of USD)



## Level 3 Assets (billions of USD)



## Cross-Jurisdictional Claims (billions of USD)



## Cross-Jurisdictional Liabilities (billions of USD)

