

SIFIS: Banking Organization Systemic Risk Report—FR Y-15 (000)	State Bank Regulator: Illinois	State Bank Regulator: Massachusetts	State Bank Regulator: New York	Total Values of 16 SIFIs Supervised by State Bank Regulators	OCC Total Values	Total Values
Date of FR Y-15 Report	12/31/16	12/31/16	12/31/16	12/31/16	12/31/16	12/31/16

Schedule B—Interconnectedness Indicators
Intra-Financial System Assets

RISK351	1	Funds deposited with or lent to unaffiliated financial institutions	\$37,048,157	\$9,731,969	\$119,809,927	\$220,564,821	\$385,705,340	\$606,270,161
RISK355	1.a.	Certificates of deposit	\$605,995	\$766,654	\$28,276	\$1,507,613	\$8,703,892	\$10,211,505
RISKJ458	2	Undrawn committed lines extended to unaffiliated financial institutions	\$1,676,758	\$8,538,352	\$55,961,901	\$74,131,507	\$221,252,300	\$295,383,807
	3	Holdings of securities issued by unaffiliated financial institutions						
RISK352	3.a.	Secured debt securities	\$3,148,296	\$3,734,991	\$3,415,419	\$17,056,312	\$22,750,547	\$39,806,859
RISK353	3.b.	Senior unsecured debt securities	\$2,575,143	\$1,135,133	\$6,989,431	\$11,843,525	\$24,620,696	\$36,464,221
RISK354	3.c.	Subordinated debt securities	\$0	\$0	\$760,598	\$939,268	\$7,790,659	\$8,729,927
RISK345	3.d.	Commercial paper	\$0	\$0	\$638,000	\$642,585	\$2,993,264	\$3,635,849
RISK356	3.e.	Stock (including par and surplus of common and preferred shares)	\$0	\$783,554	\$22,930,851	\$30,949,758	\$127,212,993	\$158,162,751
13F HR Forms		DIHC Equity in 13F-HR Forms - RIA's with SEC	\$23,882,132	\$87,564,352	\$67,175,311	\$201,188,422	\$114,256,857	\$315,445,279
RISK357	3.f.	Offsetting short positions in relation to the specific stock holdings included in item 3.e	\$0	\$0	\$9,691,072	\$12,159,657	\$37,560,192	\$49,719,849
RISK358	4	Net positive current exposure of securities financing transactions (SFTs) with unaffiliated financial institutions	\$6,805	\$658,590	\$18,552,940	\$47,832,340	\$78,620,508	\$126,452,848
	5	Over-the-counter (OTC) derivatives with unaffiliated financial institutions that have a net positive fair value:						
RISK359	5.a.	Net positive fair value	\$147,035	\$7,888,411	\$33,394,622	\$45,917,067	\$87,907,785	\$133,824,852
RISK360	5.b.	Potential future exposure	\$562,304	\$2,759,176	\$160,291,004	\$179,352,196	\$446,213,896	\$625,566,092
RISK362	6	Total intra-financial system assets (sum of items 1, 2 through 3.e, 4, 5.a, and 5.b, minus item 3.f)	\$45,164,498	\$35,230,176	\$413,053,621	\$617,069,722	\$1,367,507,796	\$1,984,577,518

MDRM Code
Intra-Financial System Liabilities

	7	Deposits due to unaffiliated financial institutions (including undrawn committed lines):						
RISK363	7.a.	Deposits due to depository institutions	\$313,068	\$5,329,320	\$42,918,914	\$53,556,358	\$204,665,340	\$258,221,698
RISK364	7.b.	Deposits due to non-depository financial institutions	\$16,242,562	\$126,947,699	\$215,617,620	\$375,980,389	\$551,830,501	\$927,810,890
RISKY833	8	Borrowings obtained from other financial institutions	\$205,206	\$0	\$36,791,967	\$80,092,802	\$138,512,134	\$218,604,936
RISK365	9	Undrawn committed lines obtained from unaffiliated financial institutions	\$0	\$1,043,851	\$234,000	\$13,387,377	\$30,310,684	\$43,698,061
RISK366	10	Net negative current exposure of SFTs with unaffiliated financial institutions	\$115,721	\$24,768,721	\$35,176,387	\$85,736,365	\$130,954,014	\$216,690,379
	11	OTC derivatives with unaffiliated financial institutions that have a net negative fair value:						
RISK367	11.a.	Net negative fair value	\$33,874	\$4,746,768	\$37,155,258	\$47,290,497	\$94,704,361	\$141,994,858
RISK368	11.b.	Potential future exposure	\$985,957	\$2,160,865	\$32,911,234	\$46,423,817	\$209,665,012	\$256,088,829
RISK370	12	Total intra-financial system liabilities (sum of items 7.a through 9.b)	\$17,896,388	\$164,997,224	\$400,805,380	\$702,467,605	\$1,360,642,046	\$2,063,109,651
		Securities Outstanding	\$0	\$0	\$0	\$0	\$0	\$0
RISK371	13	Secured debt securities	\$5,000,000	\$0	\$0	\$71,355,097	\$140,676,563	\$212,031,660
RISK372	14	Senior unsecured debt securities	\$1,832,385	\$8,280,922	\$28,417,314	\$97,378,439	\$949,122,171	\$1,046,500,610
RISK373	15	Subordinated debt securities	\$1,585,318	\$2,855,853	\$209,379,081	\$236,431,860	\$176,681,539	\$413,113,399
RISK2309	16	Commercial paper	\$0	\$0	\$21,678,000	\$21,858,266	\$52,195,683	\$74,053,949
RISK374	17	Certificates of deposit	\$1,331,654	\$54,820,618	\$45,118,653	\$224,653,508	\$462,864,451	\$687,517,959
RISK375	18	Common equity (EQUITY MARKET CAPITALIZATION)	\$8,888,362	\$29,684,310	\$168,671,371	\$342,183,232	\$1,455,662,964	\$1,797,846,196
RISK509	19	Preferred shares and other forms of subordinated funding not captured in item 13	\$882,010	\$2,579,975	\$14,177,188	\$21,838,288	\$121,175,830	\$143,014,118
RISK376	20	Total securities outstanding (sum of items 13 through 19)	\$19,519,729	\$98,221,678	\$487,441,607	\$1,015,698,690	\$3,358,379,201	\$4,374,077,891

Schedule C—Substitutability Indicators
Assets Under Custody

RISK405	3	Assets held as a custodian on behalf of customers	\$6,720,500,000	\$21,724,644,599	\$25,440,199,066	\$54,722,302,707	\$22,007,819,346	\$76,730,122,053
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Schedule D—Complexity Indicators
Notional Amount of Over-the-Counter (OTC) Derivatives

RiskM409	1	OTC derivatives cleared through a central counterparty	\$5,193,637	\$7,775,100	\$19,445,957,104	\$23,076,837,085	\$63,472,190,999	\$86,549,028,084
RiskM410	2	OTC derivatives settled bilaterally	\$285,490,306	\$1,438,056,551	\$19,675,995,504	\$26,362,567,761	\$64,842,693,963	\$91,205,261,724
RiskM411	3	Total notional amount of OTC derivatives (sum of items 1 and 2)	\$290,683,943	\$1,445,831,651	\$39,121,952,608	\$49,439,404,846	\$128,314,884,962	\$177,754,289,808

Values from FRY9C Reports of the DIHCs and from the FDIC	21	# of SIFIs (DIHCs with assets above \$50b)	1	1	4	16	23	39
	22	Total DIHC Assets (SIFIs)	\$123,926,854	\$242,709,356	\$1,503,706,206	\$3,329,001,966	\$12,765,202,010	\$16,094,203,976
	23	Total IDI Assets of the DIHCs (SIFIs)	\$123,547,932	\$239,202,604	\$623,814,133	\$2,105,538,502	\$10,080,947,770	\$12,186,486,272
	24	Market Share of US Banking Industry						72.63%
	25	Total IDI Assets in U.S. Banking Industry						\$16,779,669,000
	26	# of DIHCs with Assets above \$10B, IDI assets >50% (A)						99
	27	Total IDI assets of DIHCs with Assets above \$10B (A)						\$13,131,432,440
	28	Market Share of US Banking Industry						78%