

Systemic Risk Exposures of SIFI's from FR Y15 Reports as of March 31, 2017

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 17 SIFIs Supervised by State Bank Regulators	Total Values for 23 SIFIs Supervised by OCC	Total Values for 40 SIFIs
Date of FR Y-15 Report			3/31/17	3/31/17	3/31/17	3/31/17	3/31/17	3/31/17
Schedule B—Interconnectedness Indicators								
Intra-Financial System Assets								
RISK351	1	Funds deposited with or lent to unaffiliated financial institutions	\$36,423,354	\$16,112,937	\$120,978,411	231,338,707	\$392,583,218	\$623,921,925
RISK355	1.a.	Certificates of deposit	\$306,466	\$913,223	\$119,276	2,199,692	\$5,962,479	\$8,162,171
RISK458	2	Undrawn committed lines extended to unaffiliated financial institutions	\$1,636,043	\$7,907,277	\$56,474,991	76,571,459	\$221,051,374	\$297,622,833
	3	Holdings of securities issued by unaffiliated financial institutions						
RISK352	3.a.	Secured debt securities	\$3,131,767	\$3,733,094	\$3,413,836	17,360,905	\$22,327,689	\$39,688,594
RISK353	3.b.	Senior unsecured debt securities	\$2,829,142	\$1,257,585	\$3,240,915	9,269,073	\$24,920,538	\$34,189,611
RISK354	3.c.	Subordinated debt securities	\$0	\$0	\$6,411,278	6,624,949	\$11,293,685	\$17,918,634
RISK345	3.d.	Commercial paper	\$0	\$0	\$354,000	377,425	\$3,418,681	\$3,796,106
RISK356	3.e.	Stock (including par and surplus of common and preferred shares)	\$0	\$774,363	\$21,910,427	33,351,203	\$145,635,750	\$178,986,953
13F HR Forms		DIHC Equity in 13F-HR Forms - RIA's with SEC	\$24,209,828	\$88,185,794	\$65,755,720	199,550,393	\$113,771,169	313,321,562
RISK357	3.f.	Offsetting short positions in relation to the specific stock holdings included in item 3.e	\$0	\$0	\$9,258,737	10,833,439	\$39,716,580	\$50,550,019
RISK358	4	Net positive current exposure of securities financing transactions (SFTs) with unaffiliated financial institutions	\$6,656	\$386,697	\$17,421,448	47,343,881	\$79,511,342	\$126,855,223
	5	Over-the-counter (OTC) derivatives with unaffiliated financial institutions that have a net positive fair value:						
RISK359	5.a.	Net positive fair value	\$179,924	\$4,016,314	\$27,051,902	34,667,426	\$65,425,147	\$100,092,573
RISK360	5.b.	Potential future exposure	\$1,376,023	\$2,925,444	\$166,941,488	185,209,782	\$464,294,778	\$649,504,560
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)	\$45,582,909	\$37,113,711	\$414,939,959	631,281,371	\$1,388,169,887	\$2,019,451,258
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	\$234,120	\$22,613,000	\$44,847,619	73,537,774	\$193,956,870	\$267,494,644
RISK364	7.b.	Deposits due to non-depository financial institutions	\$15,505,091	\$111,633,816	\$221,811,371	375,406,837	\$578,734,838	\$954,141,675
RISKY833	8	Borrowings obtained from other financial institutions	\$370,130	\$0	\$37,060,122	83,184,503	\$132,822,011	\$216,006,514
RISK365	9	Undrawn committed lines obtained from unaffiliated financial institutions	\$0	\$1,049,418	\$234,000	2,853,453	\$34,782,970	\$37,636,423
RISK366	10	Net negative current exposure of SFTs with unaffiliated financial institutions	\$113,742	\$24,647,858	\$35,392,567	87,652,087	\$121,635,487	\$209,287,574
	11	OTC derivatives with unaffiliated financial institutions that have a net negative fair value:						
RISK367	11.a.	Net negative fair value	\$51,325	\$4,013,082	\$31,047,161	39,871,581	\$81,026,976	\$120,898,557
RISK368	11.b.	Potential future exposure	\$201,121	\$3,234,615	\$25,230,526	40,191,504	\$219,567,578	\$259,759,082
RISK370	12	Total intra-financial system liabilities (sum of items 7.a through 9.b)	\$16,475,529	\$167,191,789	\$395,623,366	702,697,739	\$1,362,526,730	\$2,065,224,469
Securities Outstanding								
RISK371	13	Secured debt securities	\$0	\$0	\$0	62,165,555	\$136,017,645	\$198,183,200
RISK372	14	Senior unsecured debt securities	\$1,936,094	\$8,262,868	\$244,375,539	317,993,166	\$992,347,770	\$1,310,340,936
RISK373	15	Subordinated debt securities	\$1,579,961	\$2,848,667	\$23,158,274	51,009,838	\$169,737,426	\$220,747,264
RISK2309	16	Commercial paper	\$0	\$0	\$2,543,000	2,692,857	\$51,327,907	\$54,020,764
RISK374	17	Certificates of deposit	\$1,346,800	\$49,127,000	\$43,831,743	224,228,885	\$492,156,241	\$716,385,126
RISK375	18	Common equity (EQUITY MARKET CAPITALIZATION)	\$19,877,551	\$29,961,970	\$164,539,238	363,372,599	\$1,480,945,262	\$1,844,317,861

Systemic Risk Exposures of SIFI's from FR Y15 Reports as of March 31, 2017

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 17 SIFIs Supervised by State Bank Regulators	Total Values for 23 SIFIs Supervised by OCC	Total Values for 40 SIFIs
Date of FR Y-15 Report			3/31/17	3/31/17	3/31/17	3/31/17	3/31/17	3/31/17
RISKN509	19	Preferred shares and other forms of subordinated funding not captured in item 13	\$434,880	\$2,698,856	\$14,527,377	23,122,807	\$122,201,157	\$145,323,964
RISKM376	20	Total securities outstanding (sum of items 13 through 19)	\$25,175,286	\$92,899,361	\$492,975,171	1,044,585,707	\$3,444,733,408	\$4,489,319,115
BHCPR		Noncore Funding	\$69,949,846	\$163,383,593	\$709,352,016	1,337,095,103	\$4,111,538,048	\$5,448,633,151
		Total IDI Assets	\$121,086,840	\$233,542,890	\$619,727,046	2,215,492,854	\$10,084,210,103	\$12,299,702,957
BHCK2170		Total DIHC Assets	\$121,488,675	\$236,805,204	\$1,540,005,251	3,484,525,007	\$12,995,880,250	\$16,480,405,257
Schedule C—Substitutability Indicators								
Assets Under Custody								
RISKM405	3	Assets held as a custodian on behalf of customers	\$7,107,700,000	\$22,505,095,334	\$25,942,196,576	56,448,686,529	\$46,847,561,939	\$103,296,248,468
Underwritten Transactions in Debt and Equity Markets								
RiskM406	4	Equity underwriting activity	\$0	\$0	\$66,573,316	96,540,849	\$249,708,403	\$346,249,252
RiskM407	5	Debt underwriting activity	\$0	\$0	\$339,015,567	569,055,151	\$2,335,462,875	\$2,904,518,026
RiskM408	6	Total underwriting activity (sum of items 4 and 5)	\$0	\$0	\$405,588,883	665,596,000	\$2,585,171,278	\$3,250,767,278
Schedule D—Complexity Indicators								
Notional Amount of Over-the-Counter (OTC) Derivatives								
RiskM409	1	OTC derivatives cleared through a central counterparty	\$5,512,898	\$7,275,000	\$17,689,405,508	19,904,238,731	\$87,998,636,564	\$107,902,875,295
RiskM410	2	OTC derivatives settled bilaterally	\$297,993,007	\$1,554,121,095	\$21,214,866,940	28,714,506,001	\$83,121,915,531	\$111,836,421,532
RiskM411	3	Total notional amount of OTC derivatives (sum of items 1 and 2)	\$303,505,905	\$1,561,396,095	\$38,904,272,448	48,618,744,732	\$171,120,552,095	\$219,739,296,827