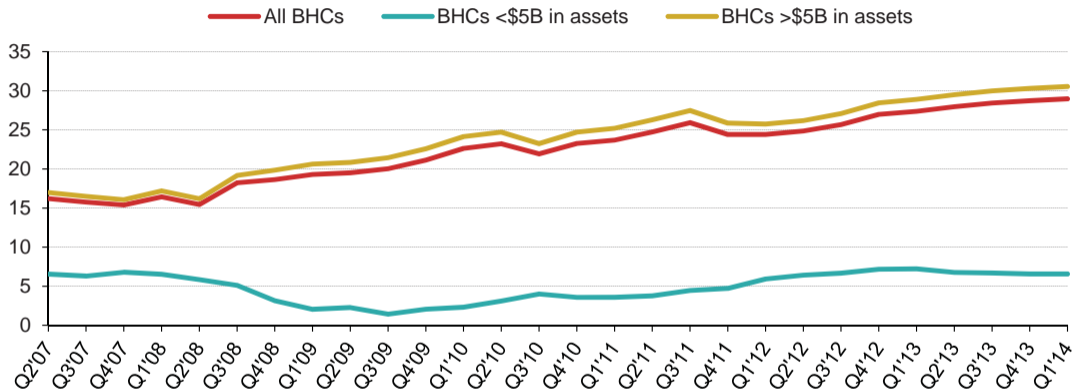


Historical one-year gap ratio for BHCs (%)



As of June 10, 2014.

One-year gap ratio equals aggregate rate sensitive assets minus aggregate rate sensitive liabilities as a percent of aggregate assets. Rate sensitive assets and liabilities are assets and liabilities repricing or maturing within one year, as reported on schedule HC-H of the FRY-9C.

Source: SNL Financial

