Systemic risk metrics at 6 largest US BHCs by assets

Financial data of Dec. 31, 2014

Size indicator	JPMorgan Chase & Co. (JPM)	Bank of America Corp. (BAC)	Citigroup Inc. (C)	Wells Fargo & Co. (WFC)	Goldman Sachs Group Inc. (GS)	Morgan Stanley (MS)
Total assets ($B)	2,572.77	2,106.80	1,842.18	1,687.16	856.30	801.51
Substitutability indicators						
Payments activity ($B)	323,173.88	93,184.38	274,865.41	34,295.11	11,306.30	11,640.65
Assets held as a custodian ($B)	21,097.73	139.56	12,520.57	2,500.00	1,013.14	1,573.84
Total underwriting activity ($B)	490.70	445.91	370.77	167.68	346.00	331.34
Complexity indicators						
OTC derivatives cleared through a central counterparty ($B)	34,745.40	31,240.74	28,586.03	3,827.44	30,835.39	18,705.99
OTC derivatives settled bilaterally ($B)	30,522.95	20,793.42	26,366.06	1,815.71	22,643.23	15,809.90
Total notional amount of OTC derivatives ($B)	65,268.35	52,034.16	54,952.09	5,643.15	53,478.62	34,515.89
Cross-jurisdictional claims						
Cross-jurisdictional claims ($B)	616.30	350.01	832.92	100.54	333.24	350.16
Ancillary indicators						
Total liabilities ($B)	2,340.55	1,863.31	1,630.49	1,501.76	773.10	729.41
Total net revenue ($B)	95.39	83.93	78.15	83.95	35.12	34.18
Foreign net revenue ($B)	23.75	11.29	39.00	1.02	12.90	14.30
Number of countries in which bank operates	58	47	100	30	50	51

Data compiled as of July 23, 2015.
Analysis limited to the six largest U.S. bank holding companies by total assets, as of Dec. 31, 2014.
Data is from FR Y-15 filings for 2014. The data points collected from this report mirror those developed by the Basel Committee on Banking Supervision to assess the global systematic importance of banks.
Source: SNL Financial