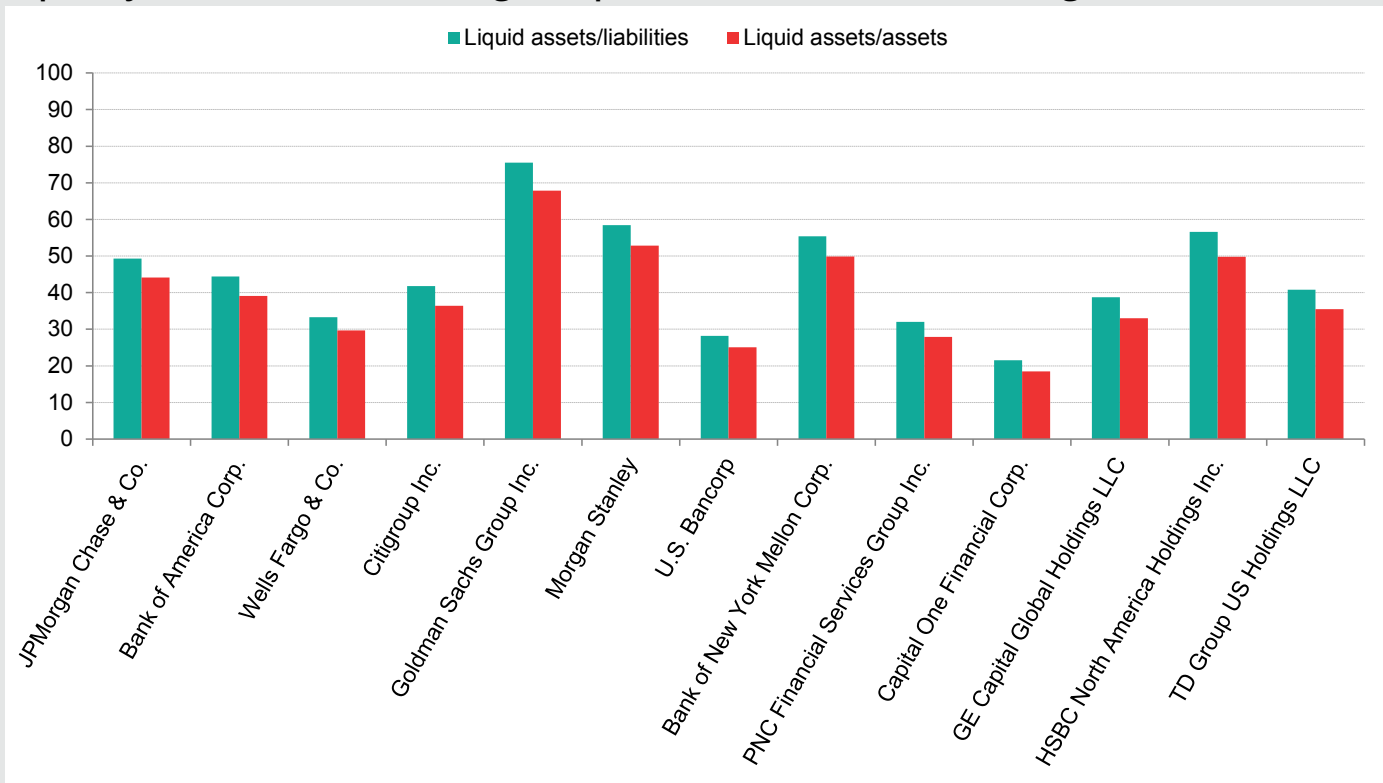
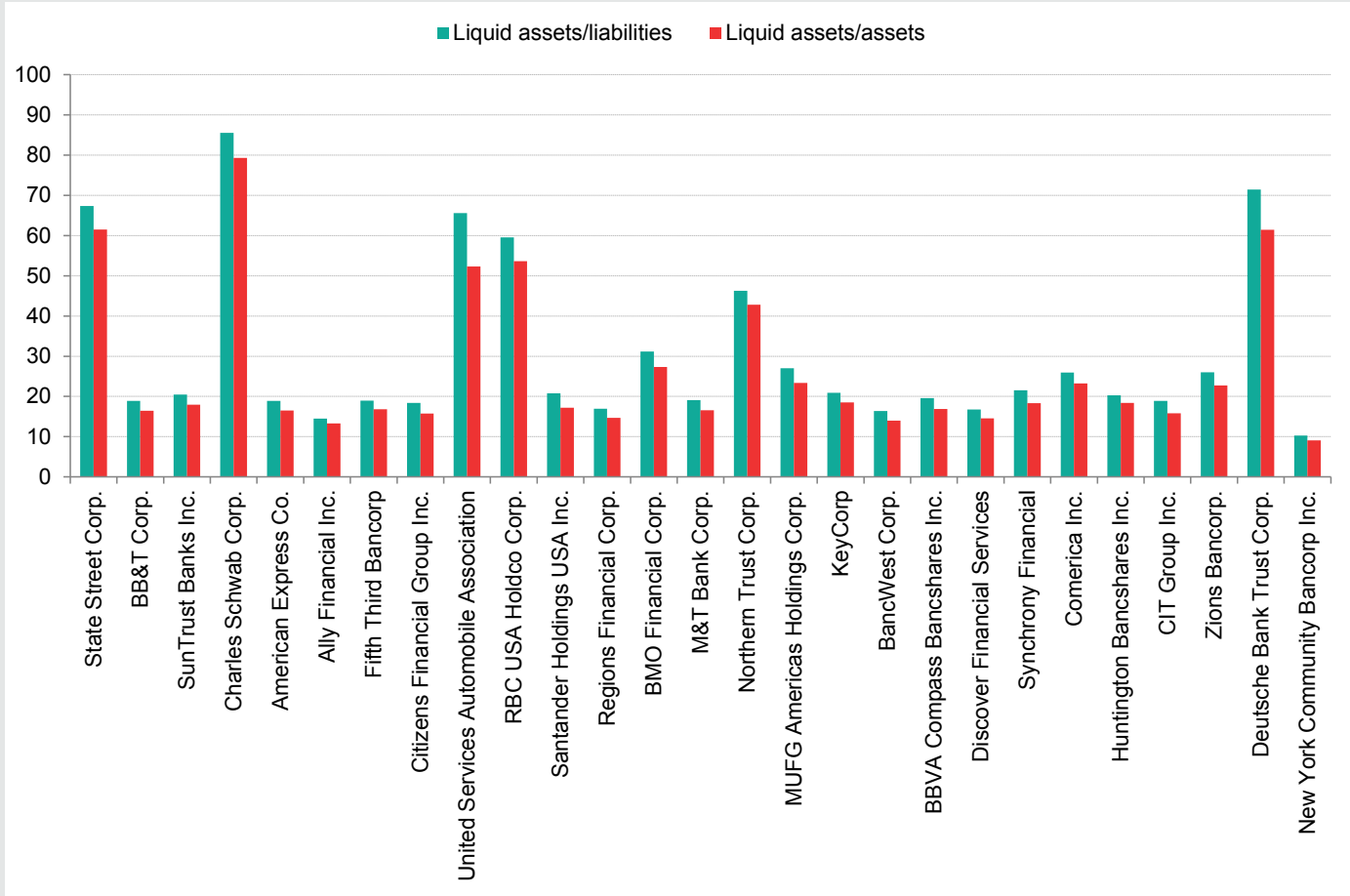


Liquidity metrics at US holding companies with assets exceeding \$250B (%)



Liquidity metrics at US holding companies with assets \$50B to \$250B (%)



Data compiled March 7, 2016.

Analysis is based on holding companies that reported greater than \$50 billion in total assets in their Dec 31, 2015, FR Y-9C filings. Liquid assets represent the sum of cash and balances due, total securities, Fed funds, and reverse repos and trading account assets; less pledged securities and pledged loans and securities held in trading accounts. This does not reflect the definition of liquidity stated by regulators in the joint liquidity coverage ratio proposal published Oct. 24, 2013.

Source: SNL Financial, a part of S&P Global Market Intelligence