

Derivatives Portfolios of the Biggest Bank Holding Companies Compared to Assets: Concentrations at the Top

Source: Federal Reserve Bank Holding Companies (BHC) Peer Reports

(Consolidated)

		\$ Billions		%	\$ Billions	Derivatives as a % of Assets				
		2015		2015	2015	2015	2014	2013	2012	2011
	Year-End 2015 Rank by Assets	Derivatives (Notional Amount)	Total Assets	% of Derivatives Held for Trading	Credit Derivatives as Guarantor	BHC Peer Report %	BHC Peer Report %	BHC Peer Report %	BHC Peer Report %	BHC Peer Report %
PEER 1 GROUP AVERAGE*						66	58	40	43	114
JPMorgan Chase	1	47,675	2,352	99	1,429	2,027	2,305	2,692	2,684	2,881
Bank of America	2	39,973	2,147	98	964	1,861	2,466	2,519	2,653	3,028
Wells Fargo	3	5,618	1,788	92	11	314	313	311	250	244
Citigroup	4	48,443	1,731	100	951	2,798	3,307	3,167	2,689	2,577
Goldman Sachs*	5	45,429	861	100	923	5,274	6,401	5,545	4,339	4,789
Morgan Stanley*	6	27,371	787	100	697	3,476	4,578	5,237	5,628	6,302
U.S. Bancorp	7	197	422	77	3	47	34	29	35	31
Bank of New York Mellon	8	1,077	394	97	0	274	324	319	326	417
PNC Financial Services	9	342	359	55	2	95	97	117	119	143
State Street Corporation	15	1,280	245	99	0	522	451	467	421	643
BB&T Corporation	16	68	210	36	0	32	39	32	40	39
Suntrust Banks	17	243	191	78	2	127	119	127	153	173
Fifth Third Bancorp	21	70	141	67	2	50	44	49	61	61
Regions Financial Corp.	27	76	126	78	2	60	67	63	83	124
BMO Financial Corp	28	25	126	56	0	20	25	22	19	25
M&T Bank Corporation	29	23	123	88	0	18	23	25	26	22
Northern Trust	30	250	117	97	0	214	230	226	222	244
Keycorp	32	71	95	73	0	74	69	72	87	80
Bancwest Corporation	33	21	95	52	0	22	20	19	21	19
Comerica	37	21	72	85	1	29	31	31	33	29
Huntington Bancshares	38	31	71	54	0	43	43	44	49	44
Zions Bancorporation	40	5	60	69	0	9	6	6	6	10

*Goldman Sachs and Morgan Stanley are in Fed BHC Peer Group 9 (Atypical and second-tier). Goldman moved from Group 1 to 9 in 1Qtr 2012.