

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

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

(Consolidated)

		\$ Billions		%	\$ Billions	Derivatives as a Percent of Total Assets					
		2019		2019	2019	2019	2016	2015	2014	2013	2012
		Year-End 2019 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 %
<b>PEER 1 GROUP AVERAGE*</b>						68	71	66	58	40	43
JPMorgan Chase	1	46,449	2,687	99	607	1,682	1,805	2,027	2,305	2,692	2,684
Bank of America	2	30,395	2,434	98	386	1,216	1,456	1,861	2,466	2,519	2,653
Citigroup	3	40,821	1,951	100	603	2,025	2,533	2,784	3,307	3,167	2,689
Wells Fargo	4	12,364	1,928	96	12	639	366	314	313	311	250
Goldman Sachs	5	39,556	993	100	523	3,872	4,627	5,274	6,401	5,545	4,339
Morgan Stanley	6	32,513	895	99	221	3,579	3,395	3,476	4,578	5,237	5,628
U.S. Bancorp	7	592	495	83	7	117	62	47	34	29	35
Truist Financial Corp.*	8	316	473	75	5	65					
PNC Financial Services	9	443	410	69	8	105	110	95	97	117	119
Capital One Financial Corp.	11	255	390	31	3	64					
Bank of New York Mellon	12	1,135	382	97	0	298	256	274	324	319	326
State Street Corporation	16	2,367	246	98	0	964	596	522	451	467	421
Ally Financial Inc.	18	32	181	0	0	18					
BMO Financial Corp	21	84	173	67	0	49	27	20	25	22	19
Fifth Third Bancorp	23	119	169	78	4	70	47	50	44	49	61
Keycorp	28	126	146	69	0	86	64	74	69	72	87
Northern Trust	31	303	137	97	0	221	225	214	230	226	222
Regions Financial Corp.	32	144	127	76	4	108	62	60	67	63	83
M&T Bank Corporation	34	104	120	43	0	87	20	19	23	25	26
Huntington Bancshares	38	60	109	56	1	55	35	43	43	44	49

\* BB&T and Sun Trust merged to form Truist Financial in 2019.