

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 % of Assets				
		2016		2016	2016	2016	2015	2014	2013	2012
	Year-End 2016 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*						71	66	58	40	43
JPMorgan Chase	1	44,964	2,491	99	1,003	1,805	2,027	2,305	2,692	2,684
Bank of America	2	31,868	2,189	98	640	1,456	1,861	2,466	2,519	2,653
Wells Fargo	3	7,068	1,930	92	10	366	314	313	311	250
Citigroup	4	45,387	1,792	100	859	2,533	2,784	3,307	3,167	2,689
Goldman Sachs*	5	39,804	860	100	690	4,627	5,274	6,401	5,545	4,339
Morgan Stanley*	6	27,665	815	98	433	3,395	3,476	4,578	5,237	5,628
U.S. Bancorp	7	275	446	85	4	62	47	34	29	35
PNC Financial Services	8	403	367	52	4	110	95	97	117	119
Bank of New York Mellon	11	853	333	96	0	256	274	324	319	326
State Street Corporation	14	1,446	243	99	0	596	522	451	467	421
BB&T Corporation	16	75	219	38	0	34	32	39	32	40
Suntrust Banks	18	282	205	73	2	137	127	119	127	153
Fifth Third Bancorp	27	66	142	67	2	47	50	44	49	61
Keycorp	31	88	137	72	0	64	74	69	72	87
BMO Financial Corp	33	35	128	53	0	27	20	25	22	19
Regions Financial Corp.	34	78	126	75	2	62	60	67	63	83
Northern Trust	35	279	124	96	0	225	214	230	226	222
M&T Bank Corporation	36	25	123	88	0	20	19	23	25	26
Huntington Bancshares	37	34	100	69	1	35	43	43	44	49
Comerica	41	20	73	85	0	27	29	31	31	33
Zions Bancorporation	43	6	63	74	0	10	9	6	6	6

*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.