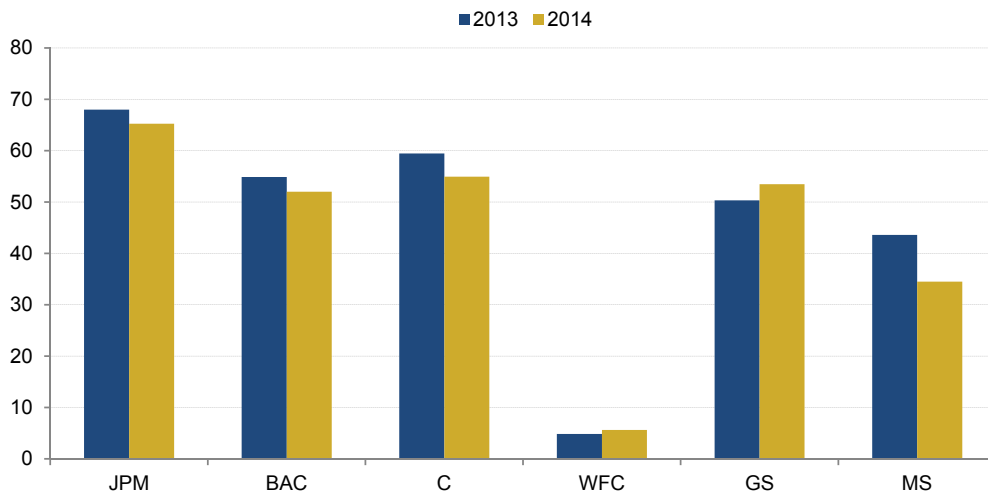


OTC derivatives at 6 largest US bank holding companies by assets (\$T)*



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 2013 and 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.

* Represents the notional amount of over-the-counter derivatives.

Source: SNL Financial

