

**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 Percent of Assets (%)						
		2013		2013	2013	2013	2012	2011	2010	2009	2008	2007
Year-End 2013 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 %	BHC Peer Report %	BHC Peer Report %	
<b>PEER 1 GROUP AVERAGE*</b>			48		40	43	113	106	86	59	67	
JPMorgan Chase	1	64,984	2,416	99	2,697	2,690	2,683	2,881	3,456	3,576	3,650	4,923
Bank of America	2	53,031	2,105	96	1,329	2,519	2,653	3,028	2,812	2,997	2,033	1,808
Citigroup	3	61,165	1,880	100	1,143	3,253	2,765	2,577	2,385	1,976	1,568	1,516
Wells Fargo	4	4,744	1,527	92	20	311	250	244	287	313	368	176
Goldman Sachs*	5	50,535	912	100	1,430	5,544	4,339	4,789	4,714	5,367	Not a BHC	Not a BHC
Morgan Stanley*	6	43,833	833	100	1,405	5,264	5,279	6,302	4,639	4,743	Not a BHC	Not a BHC
Bank of New York Mellon	9	1,193	374	98	0	319	326	417	572	607	469	554
U.S. Bancorp	10	105	364	67	2	29	35	31	32	35	41	41
PNC Financial Services	11	376	321	44	3	117	119	143	129	104	86	198
State Street Corporation	15	1,135	243	99	0	467	421	643	490	399	411	547
BB&T Corporation	17	59	183	33	0	32	40	39	42	40	49	35
Suntrust Banks	18	222	175	84	2	127	153	173	185	137	135	112
Fifth Third Bancorp	22	63	130	80	1	49	61	61	73	60	64	47
Regions Financial Corp.	26	74	118	81	1	63	83	124	92	81	68	39
BMO Financial Corp	27	24	111	81	0	22	19	25	35	30	23	25
Unionbanca Corporation	28	64	106	93	0	60	61	59	54	47	52	53
Northern Trust	29	233	103	97	0	226	222	244	291	209	157	206
Keycorp	30	67	93	78	0	72	87	80	74	106	114	118
M&T Bank Corporation	31	21	85	87	0	25	26	22	23	25	29	25
Bancwest Corporation	32	16	84	65	0	19	21	19	16	15	14	9
Comerica	37	20	65	92	1	31	33	29	33	33	31	29
Huntington Bancshares	38	26	59	60	0	44	49	44	52	53	46	26
Zions Bancorporation	39	4	56	91	0	6	6	10	33	19	20	26

\*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.