

Derivatives Portfolios of the Biggest Bank Holding Companies Compared to Assets

Source: Federal Reserve BHC Peer Reports

(Consolidated)

	Year-End 2012 Rank	\$Billions		%	\$Billions	Percentages (%)					
		2012		2012	2012	2012	2011	2010	2009	2008	2007
		Derivatives	Total Assets	Percentage of Derivatives Held for Trading	Credit Derivatives as Guarantor	BHC Peer Report Percentage	BHC Peer Report Percentage	BHC Peer Report Percentage	BHC Peer Report Percentage	BHC Peer Report Percentage	BHC Peer Report Percentage
PEER 1 GROUP AVERAGE*				43.59		43	113	106	86	59	67
JPMorgan Chase	1	63,528	2,359	99	3,021	2,693	2,881	3,456	3,576	3,650	4,923
Bank of America	2	58,688	2,212	97	1,600	2,653	3,028	2,812	2,997	2,033	1,808
Citigroup	3	51,327	1,865	100	1,346	2,753	2,577	2,385	1,976	1,568	1,516
Wells Fargo	4	3,559	1,423	86	26	250	244	287	313	368	176
Goldman Sachs*	5	40,737	939	100	1,756	4,339	4,789	4,714	5,367	Not a BHC	Not a BHC
Morgan Stanley*	6	41,228	781	100	1,898	5,279	6,302	4,639	4,743	Not a BHC	Not a BHC
Bank of New York Mellon	8	1,172	359	97	0	326	417	572	607	469	554
U.S. Bancorp	9	123	354	58	2	35	31	32	35	41	41
PNC Financial Services	12	362	305	44	2	119	143	129	104	86	198
State Street Corporation	13	935	222	99	0	421	643	490	399	411	547
BB&T Corporation	15	73	184	32	0	40	39	42	40	49	35
Suntrust Banks	17	265	174	80	2	153	173	185	137	135	112
Fifth Third Bancorp	22	74	122	69	1	61	61	73	60	64	47
Regions Financial Corp.	23	101	121	89	1	83	124	92	81	68	39
BMO Financial Corp	24	22	116	79	0	19	25	35	30	23	25
Northern Trust	26	217	97	96	0	222	244	291	209	157	206
Unionbanca Corporation	27	60	97	86	0	61	59	54	47	52	53
Keycorp	28	78	89	75	0	87	80	74	106	114	118
M&T Bank Corporation	30	21	83	76	0	26	22	23	25	29	25
Bancwest Corporation	31	16	80	67	0	21	19	16	15	14	9
Comerica	35	21	65	91	1	33	29	33	33	31	29
Huntington Bancshares	36	28	56	62	0	49	44	52	53	46	26
Zions Bancorporation	37	4	56	93	0	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.