

**Percentage of Derivatives in FDIC-Guaranteed Bank Subsidiary: Some History
OCC Derivatives Reports, Tables 1 and 2**

| FDIC-Guaranteed Bank | Bank Holding Company | YrEnd 1998 | 1Qtr 2009 | 3Qtr 2011 | YrEnd 2011 | YrEnd 2010 | YrEnd 2012 | YrEnd 2014 | YrEnd 2016 |
|---------------------------------|--------------------------------|-------------------|------------------|------------------|-------------------|-------------------|-------------------|-------------------|-------------------|
| JPMorgan Chase Bank N.A. | JPMorgan Chase & Co. | | 100% | 99% | 99% | 99% | 99% | 100% | 101% |
| Chase Manhattan Bank | Chase Manhattan Corporation | 99% | | | | | | | |
| Morgan Guaranty Trust Co. of NY | JP Morgan & Co, Incorporated | 99% | | | | | | | |
| First National Bank of Chicago | Bank One Corporation | 98% | | | | | | | |
| Citibank N.A. | Citigroup | 46% | 93% | 102% | 104% | 103% | 102% | 94% | 93% |
| Bank of America N.A. | Bank of America Corporation | 104% | 50% | 75% | 73% | 71% | 69% | 68% | 64% |
| Goldman Sachs Bank USA | Goldman Sachs Group, Inc., The | - | 84% | 90% | 92% | 90% | 93% | 82% | 85% |
| Wells Fargo Bank N.A. | Wells Fargo & Company | | 102% | 102% | 102% | 101% | 102% | 101% | 101% |
| Wachovia Bank N.A. | Wachovia Corporation | 102% | | | | | | | |
| Morgan Stanley Bank N.A. | Morgan Stanley | - | 0% | 4% | 3% | 1% | 6% | 6% | 5% |