

TABLE VI-A. Derivatives, All FDIC-Insured Call Report Filers

|  | 3rd Quarter 2022 | 2nd Quarter 2022 | 1st Quarter 2022 | 4th Quarter 2021 | 3rd Quarter 2021 | % Change 21Q3-22Q3 | Asset Size Distribution |                              |                             |                               |                            |
|--|------------------|------------------|------------------|------------------|------------------|--------------------|-------------------------|------------------------------|-----------------------------|-------------------------------|----------------------------|
|  |                  |                  |                  |                  |                  |                    | Less Than \$100 Million | \$100 Million to \$1 Billion | \$1 Billion to \$10 Billion | \$10 Billion to \$250 Billion | Greater Than \$250 Billion |
| <i>(dollar figures in millions; notional amounts unless otherwise indicated)</i>     |                  |                  |                  |                  |                  |                    |                         |                              |                             |                               |                            |
| <b>ALL DERIVATIVE HOLDERS</b>  |                  |                  |                  |                  |                  |                    |                         |                              |                             |                               |                            |
| Number of institutions reporting derivatives   | 1,212            | 1,254            | 1,295            | 1,310            | 1,359            | -10.8              | 19                      | 549                          | 499                         | 132                           | 13                         |
| Total assets of institutions reporting derivatives                                   | \$21,656,934     | \$21,873,522     | \$22,148,854     | \$21,896,457     | \$21,480,060     | 0.8                | \$1,303                 | \$277,841                    | \$1,572,091                 | \$6,678,020                   | \$13,127,678               |
| Total deposits of institutions reporting derivatives                                 | 17,673,449       | 17,982,510       | 18,368,955       | 18,163,922       | 17,678,622       | 0.0                | 1,045                   | 239,626                      | 1,325,713                   | 5,519,829                     | 10,587,237                 |
| Total derivatives  | 198,385,680      | 197,421,142      | 203,157,729      | 179,313,889      | 187,643,812      | 5.7                | 188                     | 12,178                       | 177,128                     | 4,582,132                     | 193,614,055                |
| <b>Derivative Contracts by Underlying Risk Exposure</b>                              |                  |                  |                  |                  |                  |                    |                         |                              |                             |                               |                            |
| Interest rate  | 141,989,487      | 142,884,741      | 145,900,883      | 126,263,465      | 131,805,985      | 7.7                | 188                     | 11,457                       | 170,081                     | 2,632,680                     | 139,175,082                |
| Foreign exchange*  | 45,988,929       | 44,459,158       | 46,356,534       | 43,668,294       | 45,631,510       | 0.8                | 0                       | 0                            | 2,917                       | 1,706,819                     | 44,279,193                 |
| Equity   | 4,409,633        | 4,330,864        | 4,489,264        | 4,256,115        | 4,649,386        | -5.2               | 0                       | 24                           | 37                          | 53,731                        | 4,355,841                  |
| Commodity & other (excluding credit derivatives)                                     | 1,606,767        | 1,779,436        | 1,905,829        | 1,584,207        | 1,703,480        | -5.7               | 0                       | 0                            | 40                          | 130,625                       | 1,476,102                  |
| Credit   | 4,389,784        | 3,965,766        | 4,504,316        | 3,540,460        | 3,851,976        | 14.0               | 0                       | 15                           | 3,655                       | 58,277                        | 4,327,837                  |
| Total  | 198,384,600      | 197,419,965      | 203,156,826      | 179,312,541      | 187,642,337      | 5.7                | 188                     | 11,496                       | 176,730                     | 4,582,132                     | 193,614,055                |
| <b>Derivative Contracts by Transaction Type</b>                                      |                  |                  |                  |                  |                  |                    |                         |                              |                             |                               |                            |
| Swaps  | 121,132,521      | 121,285,181      | 124,396,704      | 109,290,037      | 111,083,426      | 9.0                | 0                       | 1,705                        | 118,782                     | 2,760,159                     | 118,251,875                |
| Futures & forwards   | 31,661,606       | 32,045,336       | 33,523,101       | 31,179,813       | 35,311,284       | -10.3              | 0                       | 1,885                        | 9,036                       | 1,376,883                     | 30,273,802                 |
| Purchased options  | 19,118,294       | 18,596,675       | 18,875,284       | 16,490,297       | 17,182,098       | 11.3               | 0                       | 310                          | 19,357                      | 157,186                       | 18,941,441                 |
| Written options  | 18,780,412       | 18,958,408       | 19,054,957       | 16,963,154       | 17,050,718       | 10.1               | 0                       | 1,416                        | 10,549                      | 152,782                       | 18,615,666                 |
| Total  | 190,692,833      | 190,885,599      | 195,850,046      | 173,923,300      | 180,627,526      | 5.6                | 0                       | 5,315                        | 157,724                     | 4,447,010                     | 186,082,784                |
| <b>Fair Value of Derivative Contracts</b>  |                  |                  |                  |                  |                  |                    |                         |                              |                             |                               |                            |
| Interest rate contracts  | 77,732           | 77,212           | 71,615           | 55,248           | 63,685           | 22.1               | 0                       | 87                           | 2,206                       | -7,637                        | 83,076                     |
| Foreign exchange contracts   | 15,025           | 11,233           | 11,938           | -4,023           | 11,247           | 33.6               | 0                       | 0                            | 6                           | 3,138                         | 11,880                     |
| Equity contracts   | 16,949           | 12,308           | -3,383           | -8,794           | -10,413          | N/M                | 0                       | 2                            | 2                           | 2,824                         | 14,121                     |
| Commodity & other (excluding credit derivatives)                                     | 18,933           | 22,615           | 21,140           | 6,479            | 15,125           | 25.2               | 0                       | 0                            | 1                           | 111                           | 18,821                     |
| Credit derivatives as guarantor**  | -16,373          | -18,433          | 13,388           | 24,091           | 22,626           | N/M                | 0                       | 2                            | 18                          | -129                          | -16,264                    |
| Credit derivatives as beneficiary**  | 23,163           | 22,643           | -14,304          | -28,518          | -25,285          | N/M                | 0                       | 0                            | -1                          | 28                            | 23,136                     |
| <b>Derivative Contracts by Maturity***</b>   |                  |                  |                  |                  |                  |                    |                         |                              |                             |                               |                            |
| Interest rate contracts  | 97,476,662       | 96,672,591       | 102,946,312      | 68,047,961       | 68,589,784       | 42.1               | 0                       | 1,537                        | 17,530                      | 1,546,886                     | 95,910,708                 |
| < 1 year   | 26,086,139       | 26,253,904       | 26,322,685       | 41,247,368       | 46,131,083       | -43.5              | 0                       | 469                          | 58,324                      | 564,789                       | 25,462,557                 |
| 1-5 years  | 19,919,895       | 22,979,692       | 23,004,026       | 20,471,315       | 22,924,356       | -13.1              | 0                       | 1,009                        | 62,028                      | 396,499                       | 19,460,359                 |
| > 5 years  | 34,753,838       | 33,883,174       | 34,852,149       | 30,953,966       | 31,560,013       | 10.1               | 0                       | 0                            | 2,150                       | 1,548,428                     | 33,203,259                 |
| Foreign exchange and gold contracts  | 4,481,683        | 4,545,526        | 4,822,181        | 4,863,871        | 4,723,452        | -5.1               | 0                       | 0                            | 287                         | 120,726                       | 4,360,670                  |
| < 1 year   | 2,226,843        | 2,476,418        | 2,618,402        | 2,551,933        | 2,576,222        | -13.6              | 0                       | 0                            | 9                           | 10,402                        | 2,216,432                  |
| 1-5 years  | 4,315,354        | 4,272,177        | 4,491,365        | 3,880,771        | 4,079,641        | 5.8                | 0                       | 7                            | 5                           | 26,252                        | 4,289,090                  |
| > 5 years  | 1,057,822        | 911,068          | 1,000,719        | 1,055,173        | 1,135,840        | -6.9               | 0                       | 17                           | 4                           | 17,118                        | 1,040,684                  |
| Commodity & other contracts (including credit derivatives, excluding gold contracts) | 140,485          | 174,232          | 175,183          | 144,720          | 159,126          | -11.7              | 0                       | 0                            | 7                           | 1,865                         | 138,613                    |
| < 1 year   | 2,933,680        | 3,007,398        | 3,560,248        | 2,195,295        | 2,417,770        | 21.3               | 0                       | 0                            | 183                         | 46,382                        | 2,887,115                  |
| 1-5 years  | 2,819,535        | 2,653,707        | 2,658,498        | 2,569,198        | 2,478,994        | 13.7               | 0                       | 2                            | 695                         | 57,194                        | 2,761,645                  |
| > 5 years  | 468,669          | 680,264          | 469,467          | 236,524          | 519,222          | -9.7               | 0                       | 12                           | 1,800                       | 9,680                         | 457,176                    |
| <b>Risk-Based Capital: Credit Equivalent Amount</b>                                  |                  |                  |                  |                  |                  |                    |                         |                              |                             |                               |                            |
| Total current exposure to tier 1 capital (%)   | 21.0             | 17.5             | 16.7             | 19.4             | 24.9             |                    | 0.0                     | 0.3                          | 2.9                         | 6.4                           | 33.0                       |
| Total potential future exposure to tier 1 capital (%)                                | 32.2             | 35.2             | 38.6             | 34.0             | 37.3             |                    | 0.0                     | 0.1                          | 0.9                         | 4.3                           | 54.5                       |
| Total exposure (credit equivalent amount) to tier 1 capital (%)                      | 53.2             | 52.7             | 55.3             | 53.4             | 62.3             |                    | 0.0                     | 0.4                          | 3.8                         | 10.8                          | 87.6                       |
| Credit losses on derivatives****   | 107.0            | 104.6            | 109.5            | 17.9             | 21.2             | 404.7              | 0.0                     | 4.7                          | 1.2                         | -5.8                          | 107.0                      |
| <b>HELD FOR TRADING</b>  |                  |                  |                  |                  |                  |                    |                         |                              |                             |                               |                            |
| Number of institutions reporting derivatives   | 174              | 173              | 180              | 185              | 188              | -7.4               | 0                       | 17                           | 84                          | 62                            | 11                         |
| Total assets of institutions reporting derivatives                                   | 16,763,839       | 16,817,255       | 17,113,325       | 16,931,301       | 16,663,510       | 0.6                | 0                       | 9,040                        | 358,254                     | 4,023,987                     | 12,372,558                 |
| Total deposits of institutions reporting derivatives                                 | 13,531,845       | 13,692,331       | 14,065,378       | 13,957,567       | 13,628,595       | -0.7               | 0                       | 7,794                        | 301,603                     | 3,332,206                     | 9,890,242                  |
| <b>Derivative Contracts by Underlying Risk Exposure</b>                              |                  |                  |                  |                  |                  |                    |                         |                              |                             |                               |                            |
| Interest rate  | 137,570,295      | 138,592,909      | 141,764,396      | 122,237,175      | 127,448,311      | 7.9                | 0                       | 309                          | 43,312                      | 1,157,625                     | 136,369,049                |
| Foreign exchange   | 42,217,166       | 41,401,741       | 43,028,040       | 41,349,240       | 41,961,260       | 0.6                | 0                       | 0                            | 2,819                       | 1,592,836                     | 40,621,511                 |
| Equity   | 4,363,753        | 4,283,905        | 4,463,312        | 4,231,348        | 4,620,993        | -5.6               | 0                       | 0                            | 4                           | 46,310                        | 4,317,439                  |
| Commodity & other  | 1,565,808        | 1,737,954        | 1,865,296        | 1,543,080        | 1,664,064        | -5.9               | 0                       | 0                            | 1                           | 124,245                       | 1,441,562                  |
| Total  | 185,717,021      | 186,016,509      | 191,121,044      | 169,360,843      | 175,694,627      | 5.7                | 0                       | 309                          | 46,135                      | 2,921,016                     | 182,749,562                |
| <b>Trading Revenues: Cash &amp; Derivative Instruments</b>                           |                  |                  |                  |                  |                  |                    |                         |                              |                             |                               |                            |
| Interest rate**  | -1,183           | 889              | 415              | 278              | -323             | N/M                | 0                       | 0                            | 0                           | 21                            | -1,204                     |
| Foreign exchange**   | 8,153            | 6,363            | 6,341            | 3,747            | 3,998            | 103.9              | 0                       | 0                            | 1                           | 578                           | 7,574                      |
| Equity**   | 3,314            | 773              | 1,458            | 3,534            | 1,729            | 91.7               | 0                       | 0                            | 12                          | 67                            | 3,235                      |
| Commodity & other (including credit derivatives)**                                   | 2,453            | 2,339            | 2,420            | -367             | 1,510            | 62.5               | 0                       | 0                            | 0                           | 94                            | 2,359                      |
| Total trading revenues**   | 12,738           | 10,364           | 10,634           | 7,192            | 6,914            | 84.2               | 0                       | 0                            | 14                          | 761                           | 11,963                     |
| <b>Share of Revenue</b>  |                  |                  |                  |                  |                  |                    |                         |                              |                             |                               |                            |
| Trading revenues to gross revenues (%)**   | 7.0              | 6.7              | 7.4              | 5.2              | 4.9              |                    | 0.0                     | 0.0                          | 0.3                         | 1.8                           | 8.9                        |
| Trading revenues to net operating revenues (%)**                                     | 27.2             | 25.3             | 28.5             | 17.5             | 15.6             |                    | 0.0                     | 0.0                          | 1.1                         | 6.4                           | 35.4                       |
| <b>HELD FOR PURPOSES OTHER THAN TRADING</b>  |                  |                  |                  |                  |                  |                    |                         |                              |                             |                               |                            |
| Number of institutions reporting derivatives   | 542              | 553              | 564              | 578              | 607              | -10.7              | 0                       | 114                          | 288                         | 127                           | 13                         |
| Total assets of institutions reporting derivatives                                   | 20,733,413       | 20,822,610       | 21,092,060       | 20,934,986       | 20,529,651       | 1.0                | 0                       | 61,341                       | 1,154,266                   | 6,390,129                     | 13,127,678                 |
| Total deposits of institutions reporting derivatives                                 | 16,884,456       | 17,089,685       | 17,465,141       | 17,353,132       | 16,879,094       | 0.0                | 0                       | 52,187                       | 967,548                     | 5,277,485                     | 10,587,237                 |
| <b>Derivative Contracts by Underlying Risk Exposure</b>                              |                  |                  |                  |                  |                  |                    |                         |                              |                             |                               |                            |
| Interest rate  | 4,397,491        | 4,267,390        | 4,110,189        | 3,998,732        | 4,322,370        | 1.7                | 0                       | 4,983                        | 111,421                     | 1,475,055                     | 2,806,033                  |
| Foreign exchange   | 491,481          | 513,259          | 552,327          | 497,831          | 542,719          | -9.4               | 0                       | 0                            | 95                          | 37,138                        | 454,248                    |
| Equity   | 45,880           | 46,959           | 25,951           | 24,767           | 28,393           | 61.6               | 0                       | 24                           | 34                          | 7,421                         | 38,402                     |
| Commodity & other  | 40,959           | 41,482           | 40,534           | 41,128           | 39,417           | 3.9                | 0                       | 0                            | 39                          | 6,380                         | 34,540                     |
| Total notional amount  | 4,975,812        | 4,869,090        | 4,729,001        | 4,562,458        | 4,932,899        | 0.9                | 0                       | 5,007                        | 111,589                     | 1,525,994                     | 3,333,223                  |

All line items are reported on a quarterly basis. N/M - Not Meaningful  
 \* Includes spot foreign exchange contracts. All other references to foreign exchange contracts in which notional values or fair values are reported exclude spot foreign exchange contracts.  
 \*\* Does not include banks filing the FFIEC 051 report form, which was introduced in first quarter 2017.  
 \*\*\* Derivative contracts subject to the risk-based capital requirements for derivatives.  
 \*\*\*\* Credit losses on derivatives is applicable to all banks filing the FFIEC 031 report form and banks filing the FFIEC 041 report form that have \$300 million or more in total assets, but is not applicable to banks filing the FFIEC 051 form.