

TABLE 1

**NOTIONAL AMOUNTS OF DERIVATIVE CONTRACTS
TOP 25 COMMERCIAL BANKS, SAVINGS ASSOCIATIONS AND TRUST COMPANIES IN DERIVATIVES
DECEMBER 31, 2016, MILLIONS OF DOLLARS**

RANK	BANK NAME	STATE	TOTAL ASSETS	TOTAL DERIVATIVES	TOTAL FUTURES (EXCH TR)	TOTAL OPTIONS (EXCH TR)	TOTAL FORWARDS (OTC)	TOTAL SWAPS (OTC)	TOTAL OPTIONS (OTC)	TOTAL CREDIT DERIVATIVES (OTC)	SPOT FX
1	JPMORGAN CHASE BANK NA	OH	\$2,082,803	\$47,518,312	\$1,680,249	\$1,488,238	\$8,299,033	\$26,399,193	\$7,644,516	\$2,007,083	\$506,913
2	CITIBANK NATIONAL ASSN	SD	1,349,581	43,930,228	1,932,517	721,906	5,224,914	26,825,037	7,284,103	1,941,751	592,186
3	GOLDMAN SACHS BANK USA	NY	159,116	34,887,233	1,574,392	2,406,222	3,339,357	21,386,689	6,016,005	164,568	24,943
4	BANK OF AMERICA NA	NC	1,677,490	21,145,967	1,006,998	115,427	5,739,271	11,808,804	1,496,587	978,880	263,797
5	WELLS FARGO BANK NA	SD	1,727,235	7,193,589	130,415	144,573	1,457,835	4,651,333	777,433	32,000	5,055
6	HSBC NA	VA	197,206	4,094,037	290,363	16,369	620,068	2,747,624	294,585	125,028	34,565
7	STATE STREET BANK&TRUST CO	MA	239,203	1,438,107	13,455	0	1,392,541	4,389	27,721	0	28,843
8	MORGAN STANLEY BANK NA	UT	129,288	1,368,874	18,133	11,415	284,667	511,295	534,233	9,131	24,562
9	BANK OF NEW YORK MELLON	NY	257,576	844,245	14,936	52	454,919	339,969	34,209	160	41,642
10	PNC BANK NATIONAL ASSN	DE	356,000	411,814	39,792	0	27,475	284,230	53,591	6,725	1,380
11	SUNTRUST BANK	GA	200,558	289,429	20,224	19,884	24,418	141,749	78,240	4,914	74
12	NORTHERN TRUST CO	IL	123,548	279,757	0	0	263,845	14,806	1,106	0	11,677
13	U S BANK NATIONAL ASSN	OH	441,010	277,460	7,417	0	50,776	178,432	35,714	5,121	1,913
14	TD BANK NATIONAL ASSN	DE	269,031	178,885	0	0	7,027	170,845	425	588	3
15	MUFG UNION BANK NA	CA	115,553	157,597	3,195	0	77,673	68,614	8,106	10	462
16	CAPITAL ONE NATIONAL ASSN	VA	286,080	96,907	192	0	2,328	91,836	180	2,370	19
17	KEYBANK NATIONAL ASSN	OH	134,362	84,619	5,575	0	6,337	67,338	4,994	375	649
18	REGIONS BANK	AL	125,042	82,504	5,907	0	14,582	54,731	4,209	3,075	9
19	CITIZENS BANK NATIONAL ASSN	RI	116,940	72,662	0	0	9,473	54,505	6,200	2,484	58
20	FIFTH THIRD BANK	OH	139,776	69,341	390	157	5,620	49,598	10,776	2,799	275
21	BRANCH BANKING&TRUST CO	NC	214,433	61,493	377	0	9,717	42,828	8,570	0	39
22	BOKF NATIONAL ASSN	OK	32,160	46,343	319	430	40,423	3,333	1,836	2	29
23	COMPASS BANK	AL	83,640	41,272	104	0	1,544	31,357	8,267	0	56
24	CAPITAL ONE BANK USA NA	VA	113,153	39,434	0	0	8,780	30,654	0	0	86
25	HUNTINGTON NATIONAL BANK	OH	99,562	38,932	62	0	3,573	32,833	891	1,574	3
TOP 25 COMMERCIAL BANKS, SAs & TCs WITH DERIVATIVES			\$10,670,345	\$164,649,040	\$6,745,012	\$4,924,672	\$27,366,198	\$95,992,022	\$24,332,498	\$5,288,638	\$1,539,237
OTHER COMMERCIAL BANKS, SAs & TCs WITH DERIVATIVES			4,507,062	550,097	6,733	1,705	74,793	391,684	70,455	4,726	967
TOTAL COMMERCIAL BANKS, SAs & TCs WITH DERIVATIVES			15,177,408	165,199,138	6,751,745	4,926,377	27,440,991	96,383,707	24,402,953	5,293,365	1,540,204

Note: Credit derivatives have been included in the sum of total derivatives. Credit derivatives have been included as an "over the counter" category, although the call report does not differentiate by market currently.

Note: Before the first quarter of 1995 total derivatives included spot FX. Beginning in that quarter, spot FX has been reported separately.

Note: Numbers may not total due to rounding.

Source: Call reports, Schedule RC-L

TABLE 2

**NOTIONAL AMOUNTS OF DERIVATIVE CONTRACTS (HOLDING COMPANIES)
TOP 25 HOLDING COMPANIES IN DERIVATIVES
DECEMBER 31, 2016, MILLIONS OF DOLLARS**

RANK	HOLDING COMPANY	STATE	TOTAL ASSETS	TOTAL DERIVATIVES	FUTURES (EXCH TR)	OPTIONS (EXCH TR)	FORWARDS (OTC)	SWAPS (OTC)	OPTIONS (OTC)	CREDIT DERIVATIVES (OTC)	SPOT FX
1	CITIGROUP INC.	NY	\$1,792,077	\$47,092,584	\$2,576,892	\$4,200,083	\$6,349,136	\$25,140,908	\$7,063,672	\$1,761,893	\$578,110
2	JPMORGAN CHASE & CO.	NY	2,490,972	46,992,293	1,725,732	1,612,075	8,601,365	25,670,787	7,353,940	2,028,394	497,996
3	GOLDMAN SACHS GROUP, INC., THE	NY	860,185	41,227,878	2,035,639	3,236,735	6,046,664	20,837,741	7,646,754	1,424,345	156,401
4	BANK OF AMERICA CORPORATION	NC	2,189,266	33,132,582	1,401,384	655,303	7,523,127	19,044,241	3,243,674	1,264,853	213,346
5	MORGAN STANLEY	NY	814,949	28,569,553	2,420,394	1,743,289	2,615,779	15,660,913	5,224,851	904,327	23,406
6	WELLS FARGO & COMPANY	CA	1,930,115	7,098,952	137,195	168,592	1,491,542	4,496,808	773,886	30,929	5,047
7	HSBC NORTH AMERICA HOLDINGS INC.	NY	277,783	6,342,537	803,267	479,694	620,478	4,012,446	301,625	125,028	34,562
8	MIZUHO AMERICAS LLC	NY	39,181	4,755,217	13,461	5,348	275,777	4,364,651	91,900	4,080	1,008
9	STATE STREET CORPORATION	MA	242,709	1,445,832	13,455	0	1,392,541	12,114	27,721	0	28,843
10	CREDIT SUISSE HOLDINGS (USA), INC.	NY	214,111	989,443	44,059	12,223	800,371	82,166	5,027	45,598	0
11	BANK OF NEW YORK MELLON CORPORATION, THE	NY	333,469	853,379	16,101	2,375	483,185	317,349	34,209	160	41,568
12	BARCLAYS US LLC	NY	204,485	724,366	28,154	230,193	293,321	18,130	40,920	113,648	0
13	RBC USA HOLDCO CORPORATION	NY	141,917	503,632	142,145	147,194	155,419	57,681	783	409	117
14	PNC FINANCIAL SERVICES GROUP, INC., THE	PA	366,872	409,473	40,317	30,545	30,462	278,642	22,782	6,725	1,380
15	SUNTRUST BANKS, INC.	GA	205,214	286,555	20,277	19,884	24,418	139,702	77,240	5,034	74
16	U.S. BANCORP	MN	445,964	280,377	7,417	0	50,814	181,360	35,715	5,071	1,913
17	NORTHERN TRUST CORPORATION	IL	123,927	279,007	0	0	263,845	14,056	1,106	0	11,677
18	TD GROUP US HOLDINGS LLC	DE	343,933	259,571	50,234	16,300	8,852	183,076	425	685	3
19	MUFG AMERICAS HOLDINGS CORPORATION	NY	148,144	176,966	6,396	0	93,439	68,922	8,198	10	462
20	DB USA CORPORATION	NY	186,603	175,290	4,633	105,147	44,544	12,381	5,323	3,262	0
21	BNP PARIBAS USA, INC.	NY	132,500	147,881	37	8,837	113,629	22,695	2,682	0	11
22	CAPITAL ONE FINANCIAL CORPORATION	VA	357,158	144,055	192	0	11,263	130,049	180	2,370	105
23	KEYCORP	OH	136,826	88,287	5,575	0	6,337	69,991	6,024	360	649
24	REGIONS FINANCIAL CORPORATION	AL	126,194	81,404	5,907	0	14,582	53,631	4,209	3,075	9
25	CITIZENS FINANCIAL GROUP, INC.	RI	150,023	80,398	0	0	9,473	61,096	6,916	2,913	58
TOP 25 HOLDING COMPANIES WITH DERIVATIVES			\$14,254,577	\$222,137,511	\$11,498,864	\$12,673,816	\$37,320,364	\$120,931,534	\$31,979,763	\$7,733,170	\$1,596,745

Note: Currently, the Y-9 report does not differentiate credit derivatives by contract type. Credit derivatives have been included in the sum of total derivatives.

Note: Before to the first quarter of 2005, total derivatives included spot FX. Beginning in that quarter, spot FX has been reported separately.

Note: Numbers may not total due to rounding.

Source: Consolidated Financial Statements for Bank Holding Companies, FR Y-9, Schedule HC-L.