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DERIVATIVES DATA REPORTED BY FFIEC 051 FILERS  
COMMERCIAL BANKS, SAVINGS ASSOCIATIONS AND TRUST COMPANIES IN DERIVATIVES  
SEPTEMBER 30, 2017, MILLIONS OF DOLLARS

Call Report Schedule SU	
<b>A. Gross Notional Amount of Derivatives</b>	
Total gross notional amount of interest rate derivatives held for trading	\$729
Total gross notional amount of all other derivatives held for trading	\$5
Total gross notional amount of interest rate derivatives not held for trading	\$7,730
Total gross notional amount of all other derivatives not held for trading	\$92

  

Call Report Schedule RC-R	
<b>A. Notional principal amounts of over-the-counter derivative contracts covered by the regulatory capital rules:</b>	
a. Interest rate	\$4,659
b. Foreign exchange rate and gold	\$0
c. Credit (investment grade reference asset)	\$14
d. Credit (non-investment grade reference asset)	\$11
e. Equity	\$0
g. Other	\$5
f. Precious metals (except gold)	\$0
<b>B. Notional principal amounts of centrally cleared derivative contracts covered by the regulatory capital rules:</b>	
a. Interest rate	\$343
b. Foreign exchange rate and gold	\$0
c. Credit (investment grade reference asset)	\$0
d. Credit (non-investment grade reference asset)	\$0
e. Equity	\$0
f. Precious metals (except gold)	\$0
g. Other	\$0
<b>C. Current credit exposure across all derivative contracts covered by the regulatory capital rules</b>	<b>\$57</b>

Source: Call reports, Schedule SU and Schedule RC-R