

Depository Institutions: Off-Balance-Sheet Items (1)

Billions of dollars; levels, not seasonally adjusted

	2017	2018	2017				2018				
			Q2	Q3	Q4	Q1	Q2	Q3	Q4		
1 Total unused commitments	7395.2	7693.9	7229.0	7289.6	7395.2	7598.2	7612.0	7717.5	7693.9	1	
2 Revolving open-end lines secured by 1-4 family residential property	418.9	423.2	420.4	419.2	418.9	422.2	420.3	421.7	423.2	2	
3 Credit card lines	3622.4	3714.7	3531.3	3564.7	3622.4	3652.3	3619.0	3696.9	3714.7	3	
4 Construction loan commitments	411.7	446.8	395.0	400.1	411.7	413.4	433.9	443.1	446.8	4	
5 Other unused commitments	2942.2	3109.2	2882.3	2905.6	2942.2	3110.3	3138.8	3155.9	3109.2	5	
6 C&I loans	1945.1	2039.2	1890.9	1915.3	1945.1	2012.7	2058.3	2060.6	2039.2	6	
7 Loans to financial institutions	358.1	385.3	321.4	341.9	358.1	386.1	390.9	389.6	385.3	7	
8 All other	638.9	684.7	670.0	648.3	638.9	711.5	689.6	705.6	684.7	8	
9 Letters of credit	695.1	704.3	684.6	675.3	695.1	667.8	663.1	679.4	704.3	9	
10 Financial standby letters of credit and foreign office guarantees	553.2	566.8	556.6	549.5	553.2	539.6	526.5	534.8	566.8	10	
11 All other letters of credit	141.9	137.6	128.0	125.8	141.9	128.1	136.6	144.6	137.6	11	
12 Credit derivatives: protection sold, total notional amount	2044.7	2078.1	2425.4	2498.6	2044.7	2119.2	2037.3	2105.7	2078.1	12	
13 Credit default swaps	1837.1	1809.8	2236.6	2275.9	1837.1	1913.3	1800.5	1895.2	1809.8	13	
14 Other	207.6	268.3	188.8	222.7	207.6	205.9	236.9	210.5	268.3	14	
15 Credit derivatives: protection sold, total positive fair value	45.0	23.6	48.9	50.5	45.0	45.1	37.4	39.8	23.6	15	
16 Credit derivatives: protection sold, total negative fair value	11.8	17.0	17.8	15.6	11.8	11.4	13.4	13.6	17.0	16	
17 Credit derivatives: protection bought, total notional amount	2141.4	2198.9	2509.2	2591.6	2141.4	2226.3	2141.3	2236.0	2198.9	17	
18 Credit default swaps	1907.1	1906.6	2302.7	2336.6	1907.1	1988.9	1879.7	1985.4	1906.6	18	
19 Other	234.3	292.3	206.5	255.0	234.3	237.3	261.6	250.6	292.3	19	
20 Credit derivatives: protection bought, total positive fair value	13.8	19.7	19.9	17.6	13.8	13.5	15.5	15.5	19.7	20	
21 Credit derivatives: protection bought, total negative fair value	48.3	26.5	51.7	55.3	48.3	48.4	39.8	42.5	26.5	21	
22 Interest rate derivatives, total notional amount	130421.6	128173.9	139830.6	141277.5	130421.6	155476.9	157433.9	156780.1	128173.9	22	
23 Swaps	79028.7	81970.5	86830.5	84830.9	79028.7	87564.4	90838.1	87931.8	81970.5	23	
24 Forward contracts	10740.2	12706.5	14886.4	14851.1	10740.2	16073.3	15947.4	17255.0	12706.5	24	
25 Other	40646.1	33487.9	38104.7	41587.1	40646.1	51830.2	50640.1	51585.6	33487.9	25	
26 Interest rate derivatives, positive fair value	1172.9	1007.3	1634.1	1338.7	1172.9	1132.1	1058.4	969.6	1007.3	26	
27 Interest rate derivatives, negative fair value	1123.8	960.1	1565.1	1286.6	1123.8	1080.6	1008.8	916.0	960.1	27	
28 Other derivatives, total notional amount	37355.2	43909.9	40764.1	41990.2	37355.2	43936.8	45580.9	45864.9	43909.9	28	
29 Swaps	15494.9	15952.7	16173.5	16989.8	15494.9	17776.3	17120.2	16854.2	15952.7	29	
30 Forward contracts	14679.5	19144.3	16112.8	16720.3	14679.5	17641.4	19180.0	19384.7	19144.3	30	
31 Other	7180.8	8812.8	8477.8	8280.1	7180.8	8519.1	9280.6	9626.0	8812.8	31	
32 Other derivatives, positive fair value	600.9	687.3	654.0	627.9	600.9	623.0	741.1	728.1	687.3	32	
33 Other derivatives, negative fair value	598.8	671.4	660.6	621.1	598.8	589.4	711.1	697.4	671.4	33	
Memo:											
Credit derivatives: protection sold (notional amounts):											
34 Investment grade: remaining maturity of one year or less	464.8	409.9	624.8	606.3	464.8	435.2	399.9	371.5	409.9	34	
35 Investment grade: remaining maturity of over one year	1016.4	1159.1	1107.3	1190.2	1016.4	1059.4	1060.9	1129.2	1159.1	35	
36 Subinvestment grade: remaining maturity of one year or less	179.7	149.2	249.5	237.6	179.7	191.6	159.4	154.1	149.2	36	
37 Subinvestment grade: remaining maturity of over one year	383.9	359.8	443.7	464.5	383.9	433.0	417.1	450.9	359.8	37	
Credit derivatives: protection bought (notional amounts):											
38 Investment grade: remaining maturity of one year or less	468.8	434.0	609.5	610.2	468.8	444.4	405.2	392.0	434.0	38	
39 Investment grade: remaining maturity of over one year	1065.9	1218.4	1160.6	1240.4	1065.9	1110.7	1118.0	1196.7	1218.4	39	
40 Subinvestment grade: remaining maturity of one year or less	195.2	154.7	259.2	242.9	195.2	208.6	175.2	164.0	154.7	40	
41 Subinvestment grade: remaining maturity of over one year	411.4	391.9	480.0	498.2	411.4	462.5	442.9	483.3	391.9	41	

(1) Data are reported on a consolidated basis, i.e., including bank assets and liabilities held abroad.