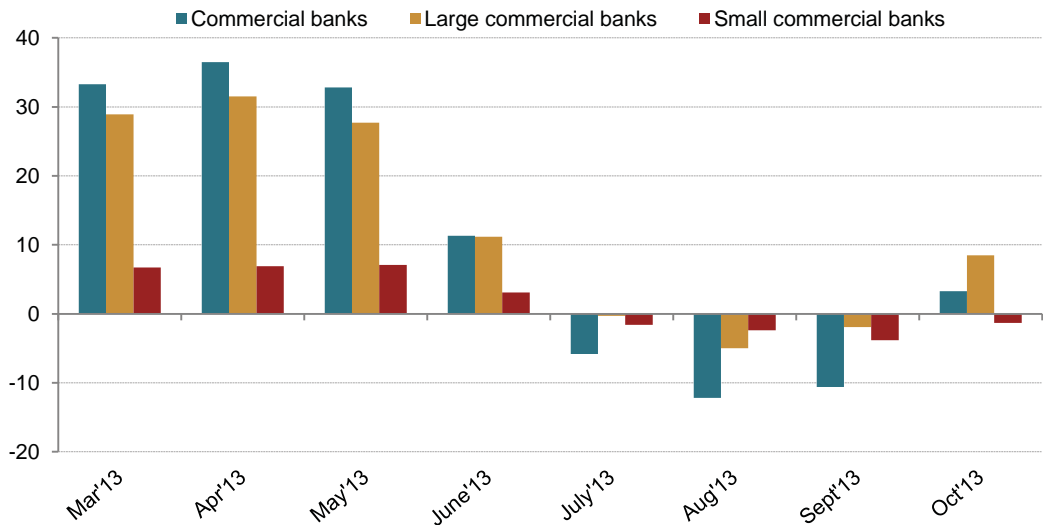


Net unrealized gains (losses) on available-for-sale securities (\$B)



Data as of Nov. 8, 2013.

Data is based on the H8 report released by the Federal Reserve on Nov. 8, 2013.

The data shown for March through September is a pro rata average of the weekly releases for those months. The data shown for October is for the week ended Oct. 30, 2013.

Commercial banks include all domestically chartered banks and U.S. branches and agencies of foreign banks. The data is estimated by benchmarking weekly data provided by a sample of banks to quarter-end reports of condition (call reports). Large commercial banks include the top 25 domestically chartered commercial banks, ranked by domestic assets as of the last call report filing.

Small commercial banks are defined as all domestically chartered commercial banks not included in the top 25. The data for these has been benchmarked against the last quarterly filing (call report), and has been adjusted to remove the estimated effects of mergers and panel shifts between these two groups.

Source: Federal Reserve