Available-for-sale securities¹ Held-to-maturity securities1 Balance (\$B)

-0.41

4.92

-7.21

2.41

-1.96

-0.13

1 Available-for-sale securities and held-to-maturity securities are

3.64

3.87

-9.43

0.16

-8.63

1.62

Change (%)

YOY

35.36

16.07

-12.23

9.04

-5.17

26.04

000

10.07

-1.61

-5.32

0.87

-1.89

6.63

01'15

494.76

92.39

17.60

40.29

37.00

682.03

AFS, HTM securities at banks and thrifts

Balance (\$B) Change (%) Assets (\$) **Q1'15** 000 YOY

1,804.75

235.57

78.29

179.49

251.59

Analysis includes commercial banks and savings banks.

2,549,70

Data compiled June 22, 2015.

shown on a cost basis. Source: SNL Financial

Data based on regulatory filings.

> 50B

10B-50B

5B-10B

1B-5B

Total

<1B