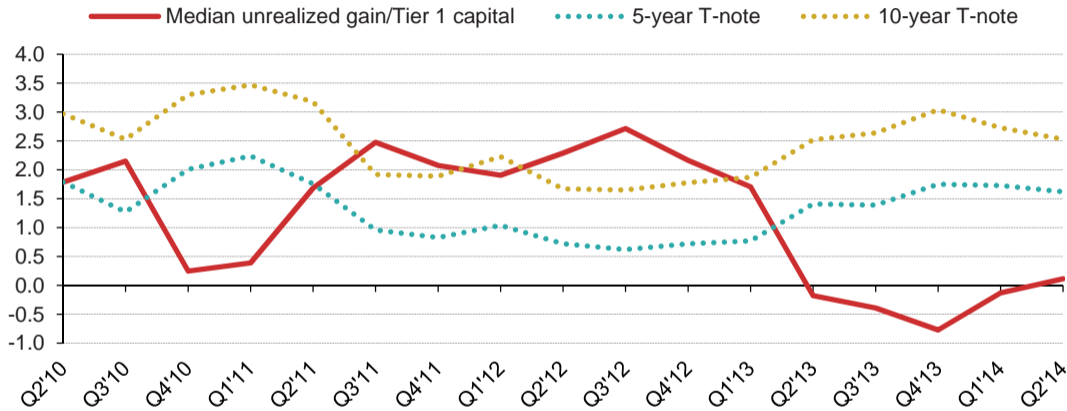


Median unrealized gain or loss as a percent of Tier 1 capital at US commercial banks (%)



As of Aug. 13, 2014.

Data based on regulatory filings.

Represents unrealized gains or losses as a percent of Tier 1 capital for institutions that reported positive capital.

Unrealized gains or losses is the amount of net unrealized holding gains from available-for-sale securities that is included in Schedule RC, "Accumulated Other Comprehensive Income."

Source: SNL Financial

