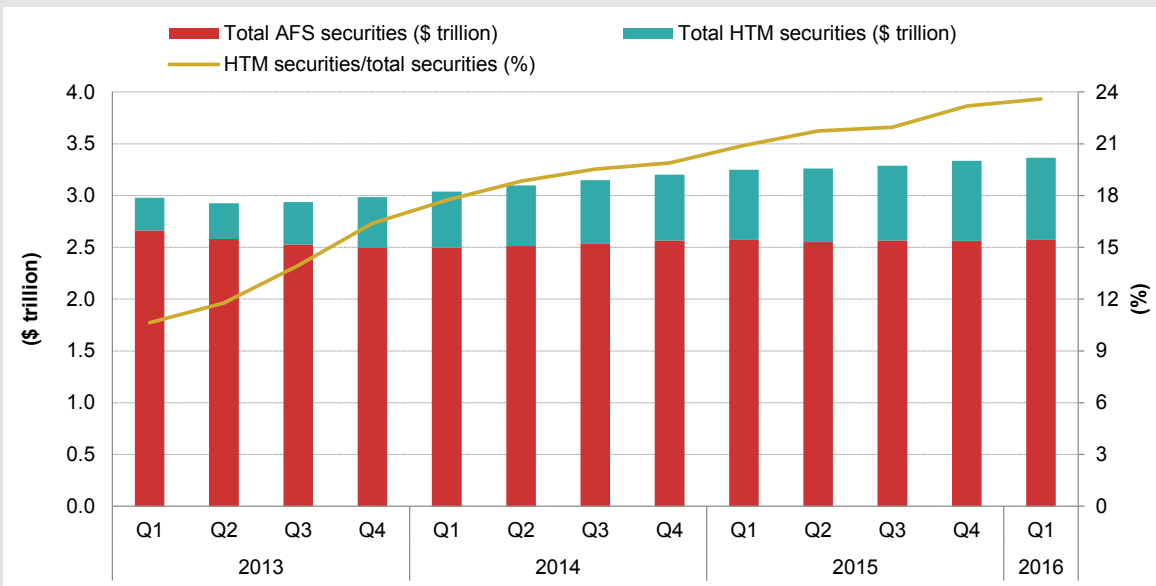


AFS and HTM securities at US banks and thrifts



Date compiled June 28, 2016.

Data is based on regulatory filings.

Analysis includes U.S. government, state & municipal and residential mortgage-backed securities at U.S. commercial banks, savings banks and savings & loan associations. Industrial banks, nondepository trusts and cooperative banks were excluded.

AFS securities are valued at fair value, while HTM securities are valued at cost. The sum of these two is equal to total securities.

AFS = available for sale; HTM = held-to-maturity

Source: SNL Financial, an offering of S&P Global Market Intelligence