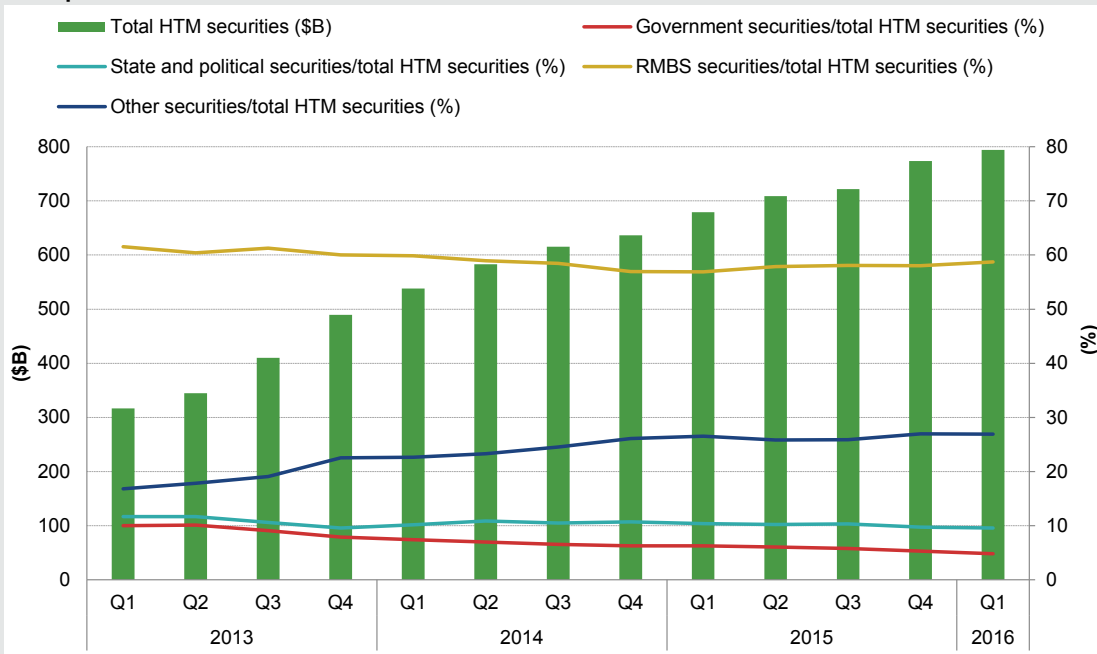


Composition of HTM securities at US banks and thrifts



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.

HTM securities are valued at cost.

HTM = held-to-maturity

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