Figure 1: Aggregate Bank Capital and Liquidity

Source: FR Y-9C.

Notes: TCE (tangible common equity), RWA (risk-weighted assets). Data are weighted averages of U.S. owned BHCs >$50bn as of 3Q16, unadjusted for mergers. Net Liquid Assets include Cash, Fed Funds Sold, Netted Reverse Repo, Treasuries, Agency Debt, Agency MBS held to maturity and available for sale, less related pledged securities.
Figure 2: Tangible Common Equity (TCE) to Risk-Weighted Assets (RWA)

Source: FR Y-9C.

Notes: Data are for U.S. owned BHCs >$50bn as of 3Q16, unadjusted for mergers. Shaded region represents 15th–85th percentile of sample distribution.
Source: FR Y-9C.

Notes: Data are for U.S. owned BHCs >$50bn as of 3Q16, unadjusted for mergers. Shaded region represents 15th-85th percentile of sample distribution. Net Liquid Assets include Cash, Fed Funds Sold, Netted Reverse Repo, Treasuries, Agency Debt, Agency MBS held to maturity and available for sale, less related pledged securities.
Source: Company Filings, All Insured FDIC Institutions.

Notes: BHC Sample is a cohort of U.S. owned BHCs with >$50bn in assets as of Q3, merger adjusted since 2000 to include major banking and non-banking operations. All RoE trends represent weighted averages.
Figure 5: Revenue Trends for U.S. BHC Sample

Source: Company Filings.

Notes: 4-quarter rolling standard deviation calculated on the year-over-year percent change per revenue source, and represents the median firm per period. Net II % of Net-Revenue is the median ratio per period on a 4-quarter rolling basis. BHC Sample is a cohort of U.S. owned BHCs with >$50bn in assets as of 3Q16, merger adjusted since 2000 to include major banking and non-banking operations.
Figure 6: Comparisons of Global Systemically Important Banks (G-SIBs)

Source: Company Filings – US: BAC, BK, C, GS, JPM, MS, STT, WFC; JP: Mizuho, MUFG, Sumitomo; EU: ACA, BBVA, BNP, BPCE, CS, DB, GLE, ING, NDA, SANT, UBS, UCG; UK: BARC, HSBC, RBS, STAN.

Notes: Trends represent weighted averages of G-SIBs, by region. 2016 RoE is average of Q1-Q3.
Figure 7: Lending and Net-Interest Income Trend

Source: All Insured FDIC Institutions, Haver

Notes: Quarterly net-interest income annualized
Figure 8: Post-Crisis Non-Interest Revenue as % of GDP

Source: FR Y-9C, Haver

Notes: Trends represent aggregate revenue of all U.S. owned BHCs for trailing 12 months.