

AFS securities portfolio at top 20 bank holding companies

Top-tier companies with deposits to assets of more than 25% at March 31

Company (top-level US ticker)	Total assets (\$B)	Total AFS securities (\$B)*			Tier 1 risk-based ratio (%)		
		Q1'14	Q4'13	QOQ change (%)	Q1'14	Q4'13	QOQ change (bps)
JPMorgan Chase & Co. (JPM)	2,476.99	303.07	328.94	-7.86	12.06	11.94	12
Bank of America Corp. (BAC)	2,152.53	252.41	238.25	5.94	11.93	12.44	-51
Citigroup Inc. (C)	1,894.74	290.94	286.51	1.54	14.59	13.68	91
Wells Fargo & Co. (WFC)	1,546.71	253.37	252.68	0.27	12.63	12.33	30
U.S. Bancorp (USB)	371.29	44.76	40.94	9.35	11.43	11.21	22
Bank of New York Mellon Corp. (BK)	368.24	80.22	79.31	1.14	17.02	16.18	84
PNC Financial Services Group Inc. (PNC)	323.59	47.48	48.61	-2.31	12.55	12.35	20
HSBC North America Holdings Inc.	308.85	53.59	54.91	-2.40	17.19	16.99	20
Capital One Financial Corp. (COF)	290.89	40.72	41.80	-2.58	13.36	12.61	75
State Street Corp. (STT)	256.67	99.43	99.39	0.04	18.29	17.34	95
TD Bank US Holding Co.	237.49	54.39	56.17	-3.18	8.49	7.51	98
BB&T Corp. (BBT)	184.65	20.50	22.10	-7.27	12.11	11.78	33
SunTrust Banks Inc. (STI)	179.55	22.59	21.80	3.61	10.88	10.81	7
American Express Co. (AXP)	151.50	5.10	5.51	-7.53	13.58	12.49	109
Ally Financial Inc. (ALLY)	148.45	18.28	19.48	-6.17	12.12	11.79	33
Charles Schwab Corp. (SCHW)	144.07	49.65	47.97	3.52	NA	NA	NA
Fifth Third Bancorp (FITB)	129.65	20.15	17.85	12.92	10.45	10.36	9
United Services Automobile Association	127.32	0.13	0.21	-39.37	NA	NA	NA
Citizens Financial Group Inc.	127.30	18.40	15.98	15.13	13.41	13.49	-8
Regions Financial Corp. (RF)	118.14	21.11	20.95	0.77	11.83	11.68	15

Data based on bank holding company Y-9C filings as of June 2, 2014.

Financial data is for the quarter ended March 31, 2014, unless otherwise noted.

* The sum of the fair value of available-for-sale securities including: U.S. Treasury securities, U.S. government agency and corporation obligations, securities issued by states and political subdivisions in the U.S., and U.S. and foreign debt and equity securities.

NA = not available

Source: SNL Financial

