

Net unrealized gains or losses on AFS securities at top 20 bank holding companies

Top-tier companies with deposits to assets of more than 25% at Dec. 31, 2013

Net unrealized gains or losses
on AFS securities (\$M)[^]

Company (top-level US ticker)	Total assets (\$B)	Total AFS sec./ total assets (%)*	Net unrealized gains or losses on AFS securities (\$M) [^]			
			Q4'13	Q3'13	QOQ change	QOQ change/ Tier 1 cap. (%)
JPMorgan Chase & Co. (JPM)	2,415.69	13.62	2,798.0	3,298.0	-500.0	-0.30
Bank of America Corp. (BAC)	2,105.00	11.32	-3,261.0	-865.0	-2,396.0	-1.48
Citigroup Inc. (C)	1,880.62	15.23	-1,724.0	-1,356.0	-368.0	-0.25
Wells Fargo & Co. (WFC)	1,527.02	16.55	2,338.0	3,484.0	-1,146.0	-0.81
Bank of New York Mellon Corp. (BK)	374.31	21.19	387.0	487.0	-100.0	-0.55
U.S. Bancorp (USB)	364.02	11.25	-6.0	117.0	-123.0	-0.37
PNC Financial Services Group Inc. (PNC)	320.60	15.16	433.7	499.0	-65.3	-0.19
Capital One Financial Corp. (COF)	297.28	14.06	-791.3	-736.3	-55.0	-0.19
HSBC North America Holdings Inc.	290.01	18.93	-79.5	139.9	-219.4	-0.87
State Street Corp. (STT)	243.03	40.90	-268.8	-112.6	-156.2	-1.12
TD Bank US Holding Co.	234.62	23.94	-505.9	49.8	-555.8	-5.71
BB&T Corp. (BBT)	183.01	12.08	-289.0	-163.2	-125.7	-0.78
SunTrust Banks Inc. (STI)	175.38	12.43	-77.6	53.9	-131.5	-0.82
American Express Co. (AXP)	153.39	3.59	63.0	105.0	-42.0	-0.26
Ally Financial Inc.	151.17	12.89	-269.0	-247.0	-22.0	-0.15
Fifth Third Bancorp (FITB)	130.44	13.68	121.2	268.8	-147.6	-1.22
RBS Citizens Financial Group Inc.	122.26	13.07	-90.7	16.1	-106.8	-0.80
Regions Financial Corp. (RF)	117.66	17.80	-86.4	-25.3	-61.1	-0.54
BMO Financial Corp.	111.07	14.39	8.0	21.1	-13.1	-0.15
UnionBanCal Corp.	105.90	14.94	-329.4	-290.5	-38.9	-0.34

Data based on bank holding company Y-9C filings as of Feb. 25, 2014.

Financial data is for the quarter ended Dec. 31, 2013, unless otherwise noted.

Excludes companies with no available-for-sale securities at Dec. 31, 2013. The list also excludes United Services Automobile Association and Charles Schwab Corp. because their net unrealized gains data is not available.

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

* 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.

Source: SNL Financial

