

AFS securities portfolio at top 20 bank holding companies by assets							
Company (U.S. top-level ticker)	Total AFS securities*				Tier 1 risk-based ratio		
	Q4'14 total assets (\$B)	Q4'14 balance (\$B)	Change (%)		Q4'14 (%)	Change (bps)	
			QOQ	YOY		QOQ	YOY
JPMorgan Chase & Co. (JPM)	2,573.13	297.65	-5.87	-9.51	11.60	9	-7
Bank of America Corp. (BAC)	2,106.80	286.03	6.73	20.05	13.39	57	123
Citigroup Inc. (C)	1,842.53	300.14	0.49	4.76	13.07	10	-60
Wells Fargo & Co. (WFC)	1,687.16	257.96	3.41	2.09	12.45	-10	12
U.S. Bancorp (USB)	402.53	56.07	6.45	36.97	11.35	1	14
Bank of New York Mellon Corp. (BK)	385.30	98.33	2.90	23.98	12.18	-16	-400
PNC Financial Services Group Inc. (PNC)	345.24	44.23	1.41	-9.00	12.57	-23	22
Capital One Financial Corp. (COF)	309.08	39.51	-0.40	-5.48	13.23	-8	62
HSBC North America Holdings Inc.	290.10	30.14	1.14	-45.11	19.79	252	280
State Street Corp. (STT)	274.12	95.19	-1.69	-4.22	14.62	45	-272
TD Bank US Holding Co.	248.14	50.26	-9.13	-10.53	8.42	-7	91
SunTrust Banks Inc. (STI)	190.45	25.99	2.58	19.21	10.80	26	-1
BB&T Corp. (BBT)	186.81	20.91	-1.26	-5.42	12.42	3	64
American Express Co. (AXP)	159.10	4.90	-0.83	-11.12	13.63	1	114
Ally Financial Inc. (ALLY)	151.83	18.11	-3.79	-7.04	12.55	-10	76
Fifth Third Bancorp (FITB)	138.71	21.81	-2.26	22.20	10.83	0	40
Citizens Financial Group Inc. (CFG)	133.00	18.64	-0.06	16.65	12.43	-49	-106
Regions Financial Corp. (RF)	119.89	22.05	0.77	5.28	12.54	-16	86
Santander Holdings USA Inc.	118.35	15.91	5.72	37.06	12.87	-19	-180
BMO Financial Corp.	115.88	12.12	-0.47	-24.12	11.85	33	44

Data compiled March 20, 2015.
Analysis is limited to bank holding companies with deposit-to-asset ratios of more than 25% as of March 20, 2014.
Data is based on regulatory filings.
* Represents 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

