

Banks and thrifts with collateralized loan obligations as of Dec. 31, 2016

Structured financial products backed by corporate or similar loans

Company (top-level ticker)	Available for sale (fair value) (\$M)	Held to maturity (cost basis) (\$M)	Total		
			(\$M)	Percentage of total securities (%)	Percentage of risk-based capital (%)
Wells Fargo & Co. (WFC)	34,173.0	1,065.0	35,238.0	8.62	17.24
JPMorgan Chase & Co. (JPM)	27,401.0	0.0	27,401.0	9.48	11.99
Citigroup Inc. (C)	3,428.0	10,877.0	14,305.0	4.15	7.08
Stifel Financial Corp. (SF)	1,602.6	1,204.2	2,806.8	44.87	150.96
Bank of New York Mellon Corp. (BK)	2,598.0	0.0	2,598.0	2.26	11.70
MUFG Americas Holdings Corp. (8306)	2,217.8	0.0	2,217.8	9.06	13.50
PNC Financial Services Group Inc. (PNC)	1,663.3	435.8	2,099.1	2.76	4.88
Banc of California Inc. (BANC)	1,406.9	338.2	1,745.1	53.44	178.82
Bank of America Corp. (BAC)	1,125.0	0.0	1,125.0	0.27	0.51
State Street Corp. (STT)	938.5	33.1	971.6	1.00	6.09
Morgan Stanley (MS)	539.0	0.0	539.0	0.67	0.69
FCB Financial Holdings Inc. (FCB)	517.0	0.0	517.0	27.55	55.54
BankUnited Inc. (BKU)	487.3	0.0	487.3	8.01	19.81
Webster Financial Corp. (WBS)	427.4	0.0	427.4	5.98	18.35
NexBank Capital Inc.	285.0	0.0	285.0	23.95	93.74
East West Bancorp Inc. (EWBC)	220.2	0.0	220.2	6.33	6.48
The Bancorp Inc. (TBBK)	216.4	0.0	216.4	16.12	72.88
Seacoast Banking Corp. of Florida (SBCF)	124.9	41.5	166.4	12.58	38.52
PacWest Bancorp (PACW)	156.9	0.0	156.9	4.87	5.43
Old Second Bancorp Inc. (OSBC)	101.6	0.0	101.6	19.11	46.89
Kearny Financial Corp. (KRNY)	98.4	0.0	98.4	8.28	9.53
Carolina Financial Corp. (CARO)	76.3	0.0	76.3	22.65	41.54
First Financial Bancorp. (FFBC)	76.0	0.0	76.0	4.21	8.62
State Bank Financial Corp. (STBZ)	0.0	56.8	56.8	6.21	10.27
INTRUST Financial Corp.	52.2	0.0	52.2	3.69	11.29
Tampa Bay Banking Co.	0.0	44.9	44.9	10.45	31.99
Charter Financial Corp. (CHFN)	39.6	0.0	39.6	20.17	20.50
Sun Bancorp Inc. (SNBC)	37.3	0.0	37.3	12.62	10.54
BofI Holding Inc. (BOFI)	36.5	0.0	36.5	9.60	4.30
Fremont Bancorp	36.2	0.0	36.2	8.50	11.13
Goldman Sachs Group Inc. (GS)	34.0	0.0	34.0	19.32	0.03
Triumph Bancorp Inc. (TBK)	0.0	29.4	29.4	9.64	8.58
Pinnacle Financial Partners Inc. (PNFP)	27.9	0.0	27.9	2.11	2.31
Bridge Bancorp Inc. (BDGE)	22.6	0.0	22.6	2.16	5.19
Guaranty Bancorp (GBNK)	21.3	0.0	21.3	3.74	5.53
First Internet Bancorp (INBK)	19.5	0.0	19.5	4.13	9.48
TriState Capital Holdings Inc. (TSC)	15.0	0.0	15.0	6.54	4.60
Montecito Bancorp	5.0	0.0	5.0	1.21	3.48
Atlantic Capital Bancshares Inc. (ACBI)	2.1	0.0	2.1	0.60	0.67
Narragansett Financial Corp.	2.1	0.0	2.1	1.00	1.60
Group median	124.9	0.0	156.9	8.28	10.54

Data compiled April 10, 2017.

Financial data based on regulatory filings.

Analysis based on all currently operating holding companies that filed Form Y-9C reports for the period that ended Dec. 31, 2016.

Total CLOs represent data reported in Schedule HC-B of the Form Y-9C filing under the field "Structured Financial products supported predominantly by corporate and similar loans." The instructions for the Form Y-9C state that structured financial products "generally convert a pool of assets (such as whole loans, securitized assets, and bonds) and other exposures (such as derivatives) into products that are tradable capital." Instructions state that holding companies should exclude securities backed by loans that are commonly regarded as asset-backed securities rather than collateralized loan obligations in the marketplace.

Total CLOs calculated as the sum of available-for-sale structured financial products backed by corporate or similar loans held at fair value and held-to-maturity structured financial products backed by corporate loans or similar loans held at cost.

CLO = collateralized loan obligation

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