

Syndicated Term Loan Portfolio of Domestic Entities (1)

Billions of dollars; levels, not seasonally adjusted

	2010	2011	2012	2013	2014	2015				2016			
						Q1	Q2	Q3	Q4	Q1	Q2	Q3	
<i>Depository institutions (2)</i>													
1 Total credit amount outstanding	111.2	133.5	141.2	156.0	189.0	225.4	238.6	246.9	257.8	273.0	281.5	294.5	1
2 With missing default risk	27.8	43.5	10.0	16.8	19.7	20.8	23.5	21.8	17.7	18.9	20.4	21.0	2
3 With no default risk	11.6	6.2	14.7	10.5	15.1	15.8	15.7	15.5	19.1	26.6	16.8	50.0	3
4 With default risk between 0 percent and less than 0.5 percent	20.0	33.1	62.5	71.9	89.3	106.8	117.3	121.3	133.5	133.3	138.7	122.1	4
5 With default risk between 0.5 percent and less than 1 percent	16.0	16.8	20.5	27.1	29.6	39.2	38.9	41.9	39.2	41.8	46.3	43.6	5
6 With default risk between 1 percent and less than 2.5 percent	11.4	18.6	23.0	22.9	26.5	31.3	31.5	33.2	35.7	35.5	38.3	39.0	6
7 With default risk between 2.5 percent and less than 5 percent	7.7	5.8	4.1	2.3	5.5	6.9	6.3	4.9	4.9	6.4	8.9	6.1	7
8 With default risk between 5 percent and less than 10 percent	2.3	3.9	2.8	1.4	0.9	1.5	1.6	1.8	2.1	3.0	2.8	3.6	8
9 With default risk between 10 percent and less than 25 percent	4.3	1.2	1.0	2.1	1.6	1.9	2.6	2.9	3.5	5.1	5.8	4.5	9
10 With default risk between 25 percent and less than 100 percent	2.2	1.3	1.2	0.1	0.0	0.1	0.0	0.1	0.2	0.2	0.3	0.3	10
11 In default	7.8	3.1	1.3	0.9	0.8	1.1	1.3	3.4	1.8	2.1	3.3	4.3	11
<i>Other financial institutions</i>													
12 Total credit amount outstanding	426.2	430.3	422.3	408.5	438.2	454.1	452.0	457.0	461.6	494.2	483.1	500.8	12
13 With missing default risk	105.7	169.5	150.8	158.3	180.2	187.9	189.6	189.7	147.2	146.8	152.0	153.9	13
14 With no default risk	140.2	66.1	112.8	118.5	120.4	117.1	104.2	105.8	108.8	107.9	101.1	110.0	14
15 With default risk between 0 percent and less than 0.5 percent	20.3	26.2	34.2	34.1	63.5	66.3	68.1	74.1	85.0	88.9	86.4	85.3	15
16 With default risk between 0.5 percent and less than 1 percent	21.7	17.8	13.2	14.3	13.1	15.1	15.9	17.2	20.0	23.9	28.4	26.9	16
17 With default risk between 1 percent and less than 2.5 percent	28.1	37.4	29.4	22.4	20.0	20.5	22.3	25.0	39.7	38.0	41.2	46.8	17
18 With default risk between 2.5 percent and less than 5 percent	28.5	27.4	29.0	5.7	14.4	19.0	16.1	10.7	23.0	37.9	34.5	34.5	18
19 With default risk between 5 percent and less than 10 percent	11.8	22.8	16.9	12.9	7.9	9.1	8.8	6.6	11.6	17.2	12.7	17.2	19
20 With default risk between 10 percent and less than 25 percent	17.9	8.2	9.3	6.9	8.9	7.5	9.1	6.9	6.9	9.1	9.3	8.8	20
21 With default risk between 25 percent and less than 100 percent	3.1	1.9	4.3	3.0	2.3	1.2	0.9	2.0	0.7	0.8	2.0	2.3	21
22 In default	48.8	53.1	22.4	32.3	7.4	10.4	17.0	19.0	18.8	23.7	15.4	15.1	22

(1) Default risk is the two-year through-the-cycle probability of default provided by the reporting financial institution.

(2) Includes bank holding companies, financial holding companies, national banks, nonmember banks, state member banks, federal savings banks, state savings banks, credit unions, and savings and loan associations.