

## Syndicated 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>													
<b>1 Total credit amount outstanding (3)</b>	<b>319.1</b>	<b>376.0</b>	<b>459.0</b>	<b>492.1</b>	<b>593.2</b>	<b>610.0</b>	<b>631.1</b>	<b>649.9</b>	<b>660.4</b>	<b>695.4</b>	<b>708.1</b>	<b>712.4</b>	<b>1</b>
2 With missing default risk	96.3	112.9	13.2	29.4	30.2	31.5	36.4	34.7	29.4	33.6	34.0	35.4	2
3 With no default risk	13.5	7.7	33.4	28.5	33.7	33.1	33.6	31.7	38.2	54.1	41.5	97.7	3
4 With default risk between 0 percent and less than 0.5 percent	71.1	120.9	229.6	238.2	290.4	290.7	307.1	316.5	335.9	340.9	350.5	315.3	4
5 With default risk between 0.5 percent and less than 1 percent	44.4	44.1	60.7	94.1	113.1	121.7	114.8	119.0	105.5	106.2	115.8	106.7	5
6 With default risk between 1 percent and less than 2.5 percent	36.7	48.3	80.3	60.5	76.7	76.2	78.3	80.8	81.3	76.7	82.5	78.1	6
7 With default risk between 2.5 percent and less than 5 percent	21.9	17.7	11.8	19.1	24.5	27.9	28.0	28.6	25.0	23.7	26.5	23.3	7
8 With default risk between 5 percent and less than 10 percent	5.7	8.9	13.7	8.4	10.1	12.0	11.9	11.5	12.3	13.2	12.0	13.8	8
9 With default risk between 10 percent and less than 25 percent	8.0	4.4	8.3	8.2	8.5	10.9	13.0	16.1	21.6	30.4	26.1	21.4	9
10 With default risk between 25 percent and less than 100 percent	5.7	3.8	2.9	0.5	0.5	0.6	0.6	0.5	1.2	1.6	1.5	1.4	10
11 In default	15.7	7.2	5.1	5.3	5.5	5.5	7.4	10.6	10.0	15.0	17.7	19.3	11
<i>Other financial institutions</i>													
<b>12 Total credit amount outstanding (3)</b>	<b>556.5</b>	<b>566.4</b>	<b>566.0</b>	<b>642.8</b>	<b>706.8</b>	<b>714.6</b>	<b>716.7</b>	<b>722.0</b>	<b>726.5</b>	<b>689.4</b>	<b>675.8</b>	<b>688.9</b>	<b>12</b>
13 With missing default risk	134.5	203.5	160.7	184.2	204.9	208.9	205.7	209.0	165.5	152.7	157.1	159.3	13
14 With no default risk	155.4	79.3	144.6	170.7	168.9	165.6	155.5	157.0	157.9	159.8	153.4	162.8	14
15 With default risk between 0 percent and less than 0.5 percent	52.5	69.7	90.0	93.3	129.2	129.2	131.9	140.6	153.9	157.8	157.1	150.4	15
16 With default risk between 0.5 percent and less than 1 percent	34.4	26.7	23.6	34.0	38.6	41.5	37.8	41.8	47.8	45.2	49.5	49.7	16
17 With default risk between 1 percent and less than 2.5 percent	41.8	51.8	47.8	44.8	59.1	53.5	57.8	65.2	73.3	52.8	56.2	60.6	17
18 With default risk between 2.5 percent and less than 5 percent	35.0	34.4	32.8	27.3	44.4	51.9	53.7	46.8	61.3	45.7	42.3	42.3	18
19 With default risk between 5 percent and less than 10 percent	14.9	27.0	22.7	26.9	24.7	21.7	25.0	19.9	21.9	20.9	16.5	21.4	19
20 With default risk between 10 percent and less than 25 percent	22.3	11.0	12.7	9.8	12.6	12.3	16.1	16.3	19.7	20.8	16.7	15.2	20
21 With default risk between 25 percent and less than 100 percent	5.5	3.3	5.2	3.5	3.1	1.9	1.2	2.4	1.5	2.1	3.0	3.1	21
22 In default	60.2	59.6	25.8	48.2	21.2	28.3	31.9	22.9	23.7	31.7	24.2	24.1	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.

(3) Outstanding amounts on term loans, drawn revolving lines of credit, and other loans.