



GLOBAL INSIGHT

Financial Database Manual

February 2005

This version of documentation is preliminary and does not necessarily represent the current Global Insight database. The availability of specific data may not be reflected in this version because of ongoing changes to the data. For example, series codes may have been added or dropped and descriptive information (leftmost column) may have changed. Please direct any questions concerning the accuracy or completeness of the information or the availability of data to Client Resource Center at 1 800 933 3374 or email to support@globalinsight.com.

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INTRODUCTION

The Financial Databases are designed to provide the financial analyst with a comprehensive set of statistics on the money and capital markets. Using this as a research tool, the analyst can, for example, quickly review recent developments in the monetary aggregates, assess the Federal Reserve's policy actions or examine trends in both business and personal finance.

There are nearly 5,000 time series contained in the Financial Databases which are available on a daily, weekly, monthly, quarterly or annual basis as provided by the Federal Reserve System, by various statistical releases, federal agencies, trade associations, financial companies and periodicals. Major categories include:

- Interest rates
- Monetary aggregates and bank reserves
- Consumer deposit and loan rates
- Federal Reserve System
- Bank credit and funding
- Assets and liabilities of commercial banks
- Security issues
- Consumer credit
- Mortgage activity
- Finance companies
- Equities and futures
- International financial indicators

Global Insight continues to place primary emphasis on maintaining data that are timely and historically consistent. Our data base management staff recognizes the need for promptness in updating financial data and handling data revisions. We take pride in serving the needs of our clients by providing virtually all of the important financial variables to the financial community in an efficient and timely manner.

MNEMONICS DESIGN

An integral feature of data base design is a consistently defined naming, or mnemonic, scheme used to identify series. As with each of Global Insight databases, specific conventions are employed in the mnemonic design. Financial Database series codes are constructed to reflect the periodicity of the data using the following format:

DTS	Daily Treasury statement data
DF	Daily data ¹
WF	Weekly data
MF	Monthly data
QF	Quarterly data
AF	Annual data
DSP	Standard & Poor's data ¹

The complete series code consists of the above prefix denoting periodicity followed by a two, three or four-digit numerical code. Series codes are given on each dictionary table with a complete description and other important information such as source, unit of measurement and start date.

¹ Daily financial data are stored in a separate database, DAILYFIN.

INTEREST RATES

Selected Interest Rates

Database: DAILYFIN
 Frequency: Daily
 Units: Percent per annum
 Adjustment: Not seasonally adjusted
 Source: Federal Reserve System, or as indicated

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Average effective rate on federal funds	DF01	1980.1/02
Average effective rate on federal funds	DF01B	1960.1/4-2002.8/27
Federal funds rate, target	DF01A	1990.1/01
Federal funds rate, investment basis		
High	DF92	1997.12/26
Low	DF93	1994.1/03
Standard deviation	DF94	1994.1/03
Average rate on CDs (secondary market)		
1-month	DF02	1980.1/02
3-month	DF03	1980.1/02
6-month	DF04	1980.1/02
Average dealer offering rate ¹		
On AA financial commercial paper		
1-day	DF95	1998.1/02
7-day	DF80	1997.1/02
15-day	DF81	1997.1/02
30-day	DF82	1997.1/02
60-day	DF83	1997.1/02
90-day	DF84	1997.1/02
On AA non-financial commercial paper		
1-day	DF96	1998.1/02
7-day	DF85	1997.1/02
15-day	DF86	1997.1/02
30-day	DF87	1997.1/02
60-day	DF88	1997.1/02
90-day	DF89	1997.1/02
On A2/P2 non-financial commercial paper		
1-day	DF97	1998.1/02
7-day	DF98	1998.1/02
15-day	DF99	1998.1/02
30-day	DF90	1992.1/02
60-day	DF100	1998.1/02
90-day	DF101	1998.1/02
On bankers' acceptances, WSJ		
3-month	DF31	1980.1/02
6-month	DF32	1981.3/02

¹ Quoted on a bank discount basis

Selected Interest Rates (Continued)

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Average discount rate on loans to member banks	DF16H	1955.1/03-1984.12/31
Prime rate charged by banks for short-term business loans ¹	DF12	1986.1/01
Prime rate charged by banks for short-term business loans ¹	DF12H	1955.8/04-1985.12/31
Discount window primary credit	DF114	2003.1/9
U.S. Treasury Bond Yields, 10-years or longer ²	DF91	1981.7/01
U.S. Treasury Bills (secondary market), Average Daily Bid ³		
4-week	DF153	2001.8/27
4-week, weekly	DF91	2001.8/03
3-month	DF13	1973.2/05
6-month	DF14	1980.1/02
Broker call loan rate, WSJ	DF41	1977.1/03
London interbank offered (LIBOR) rates, WSJ		
1-month	DF59	1977.1/03
2-month	DF60	1977.1/03
3-month	DF61	1977.1/03
6-month	DF62	1977.1/03
12-month	DF63	1985.6/07
Eurodollar deposits		
1-month	DF150	1981.1/05
1-month	DF150H	1971.1/04-1985.8/20
3-month	DF151	1981.1/05
3-month	DF151H	1971.1/04-1985.3/05
6-month	DF152	1981.1/05
6-month	DF152H	1971.1/04-1985.4/09

¹ Quoted on an investment basis.

² Was 90-119 day until 1979.44.

³ Quoted on a bank discount basis.

Short-Term Interest Rates

Database: FIN
 Frequency: As indicated
 Units: Percent per annum
 Adjustment: Not seasonally adjusted
 Source: Federal Reserve Bank of New York, Federal Reserve Board or as noted below

<u>SERIES DESCRIPTION</u>	<u>WEEKLY</u>	<u>START DATE</u>	<u>MONTHLY</u>	<u>START DATE</u>
Federal funds rate ¹	WF092	1954.28	MF1403	1954.8
Federal funds target rate	---	---	MF1403A	1971 ²
Discount rate, FRB of NY ¹	WF900	1973	MF262	1946
Discount rate, FRB of NY, end of month	---	---	MF263	1946
Discount window primary credit	WF12780	2003.1/15	MF1130	2003.2
U.S. Treasury bill rates ³				
High discount date				
3-month bill	WF1928	1998.45	---	---
6-month bill	WF1929	1998.45	---	---
High investment rate				
3-month bill	WF1924	1998.45	---	---
6-month bill	WF1925	1998.45	---	---
Secondary market				
1-month bill, The Daily Press ¹	WF0095	1968	---	---
4-week	WF12723	2001.31	MF1404	2001.7
3-month bill ¹	WF813	1973	---	---
3-month bill	WF002	1948	MF1405	1946
6-month bill	WF006	1958.51	MF1407	1959
Average dealer offering rate ⁴				
On AA financial commercial paper				
30-day	WF12634	1997.1/02	MF9753	1997.1/02
60-day	WF12635	1997.1/02	MF9754	1997.1/02
90-day	WF12636	1997.1/02	MF9755	1997.1/02
On AA non-financial commercial paper				
30-day	WF12631	1997.1/02	MF9750	1997.1/02
60-day	WF12632	1997.1/02	MF9751	1997.1/02
90-day	WF12633	1997.1/02	MF9752	1997.1/02
On A2/P2 non-financial commercial paper				
30-day	WF12637	1992.1/02	MF9756	1997.1/02
60-day	WF12648	1997.52	MF9775	1998.1
90-day	WF12649	1997.52	MF9776	1998.1

¹ Week ending Wednesday.

² Prior to the late 1980, there were no official target rates. Therefore, some values prior to 1990 are calculated from ranges by Global Insight.

³ Week ending Monday.

⁴ Quoted on a bank discount basis.

Short-Term Interest Rates (Continued)

<u>SERIES DESCRIPTION</u>	<u>WEEKLY</u>	<u>START DATE</u>	<u>MONTHLY</u>	<u>START DATE</u>
CDs secondary market				
1-month	WF297	1973.29	MF1444	1973.8
3-month ¹	WF300 ²	1967	---	---
3-month	WF298	1973.29	MF1441 ³	1964
6-month	WF299	1973.29	MF1445	1973.8
Bankers acceptances				
30-day	WF0092	1972.14	---	---
60-day	WF0093	1972.14	---	---
90-day	WF091	1946	MF1402	1946
6-month	WF1797	1981.5	MF0023	1981
180-day	WF0094	1972.14	---	---
Prime loans, 7-day average ¹				
Prime loans, rate on Wednesday	WF098	1948	MF0022	1960
	WF118	1970		
Eurodollar deposit rates, average				
1-month	---	---	MF7855	1971
3-month	WF301	1967	MF1443	1964
6-month	WF870	1971	MF7875	1971
Eurodollar deposit rate, Friday close				
Overnight	WF7990	1991.50	---	---
7-day	WF7991	1991.50	---	---
3-month	WF7992	1991.50	---	---
6-month	WF7993	1991.50	---	---
12-month	WF7994	1991.50	---	---
London Interbank Offered Rates (LIBOR) on U.S. dollar deposits, IMF, <u>International Financial Statistics</u>				
1-month	---	---	MF5562	1960.1
3-month	---	---	MF5563	1963.1
6-month	---	---	MF5564	1963.1
12-month	---	---	MF5565	1977.4
Eurodollar deposits, Friday average				
1-month	WF1500	1971	---	---
3-month	WF1501	1971	---	---
6-month	WF1502	1971	---	---

¹ Week ending Wednesday.

² WF300 based on a 7-day statement week prior to 1980, based on a 5-day statement week starting with 1980.1.

³ MF1441 prior to 73.8, 3-month secondary CDs reflect an average of every day of the month. Starting with 73.8, they reflect an average of trading days only.

Bond Yields, Daily

Database: DAILYFIN
 Frequency: Daily
 Units: Percent
 Adjustment: Not seasonally adjusted
 Source: Moody's Investors Service, or as indicated

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Moody's corporate bond yields, seasoned issues ¹		
AAA	DF17	1980.1/02
AA	DF18	1980.1/02
A	DF19	1984.7/02
BAA	DF20	1980.1/02
Composite	DF21	1980.1/02
Moody's industrial bond yields, seasoned issues ¹		
AAA	DF50	1980.1/02
AA	DF22	1980.1/02
A	DF51	1980.1/02
BAA	DF52	1980.1/02
Composite	DF53	1980.1/02
Moody's public utility bond yields, seasoned issues ¹		
AAA	DF54	1980.1/02
AA	DF55	1980.1/02
A	DF56	1980.1/02
BAA	DF57	1980.1/02
Composite	DF58	1980.1/02
Yield on U.S. Treasury securities adjusted to constant maturities, FRB H.15		
1-month	DF29	2001.7
3-month	DF78	1982.1
6-month	DF79	1982.1
1-year	DF23 ²	1968.1/02
2-year	DF24	1976.6/01
3-year	DF25 ²	1968.1/02
5-year	DF26 ²	1968.1/02
7-year	DF27 ²	1970.1/02
10-year	DF28 ²	1968.1/02
20-year	DF73	1993.10/01
Inflation Indexed		
5-year	DF231	2003.1/02
7-year	DF232	2003.1/02
10-year	DF233	2003.1/02
Long term	DF234	2003.1/02

¹ All bond yields are long term (20-years or more).

² Additional history is available to 1962; to access, append the appropriate series code with suffix-H.

Bond Yields, Daily (Continued)

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Treasury long-term average 25-year and above	DF301	2002.2/19
30-year ¹	DF30A	1977.2/15

¹ Calculated by Global Insight by adding an extrapolation value provided by the Federal Reserve to the Long Term Average Treasury Constant Maturity data (DF301) published in the H.15 report.

Bond Yields, Weekly

Database: FIN
 Frequency: Weekly, average of daily figures ending as specified
 Units: Percent per annum
 Adjustment: Not seasonally adjusted
 Source: Moody's Investors Service, Bond Buyer, Federal Reserve Board

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
U.S. treasury bonds		
Constant maturities, Friday ¹		
1-month	WF12723	2001.31
3-month	WF11081	1982.1
6-month	WF11082	1982.1
1-year	WF990	1962
2-year	WF991	1976.23
3-year	WF992	1962
5-year	WF993	1962
7-year	WF994	1969.27
10-year	WF995	1962
20-year	WF8088	1993.40
Treasury long-term average		
25-year and above	WF9971	2002.7/12
30-year ²	WF30A	1977.2/25
U.S. Government long-term bonds (10-years or more), Friday		
	WF065	1965.1
Corporate bonds		
Moody's yield, seasoned issues, Friday, weekly average ³		
Corporate composite	WF1791	1965
AAA	WF800	1963
BAA	WF805	1965
Moody's yield, seasoned issues, Friday ³		
Composite	WF885	1965
AAA	WF886	1965
AA	WF887	1965
A	WF888	1965
BAA	WF889	1965
Municipal bonds⁴		
Bond Buyer index, Thursday		
20 bonds	WF608	1946
25 revenue bonds	WF2699	1979.38

¹ Treasury constant maturities are FRB estimates from April 1953 to December 1961, and are on a 365-day bond equivalent basis.

² Calculated by Global Insight by adding an extrapolation value provided by the Federal Reserve to the Long Term Average Treasury Constant Maturity data (WF9971) published in the H.15 report.

³ All Moody Bonds are long term (20-years or more).

⁴ Municipal bonds are all general obligation bonds.

Bond Yields, Monthly

Database: FIN
 Frequency: Monthly, average of daily figures, or as indicated
 Units: Percent per annum, or as indicated
 Adjustment: Not seasonally adjusted
 Source: Moody's Investors Service, Standard and Poor's, Federal Reserve Board, Treasury Department

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
U.S. treasury bonds		
Treasury constant maturities ¹		
1-month	MF9060	2001.7
3-month	MF9521	1982.1
6-month	MF9522	1982.1
1-year	MF1411	1953.4
2-year	MF1417	1976.6
3-year	MF1412	1953.4
5-year	MF1413	1953.4
7-year	MF1416	1969.7
10-year	MF1414	1953.4
20-year	MF9055	1993.10
25-year	MF14181	2002.2
30-year ²	MF30A	1977.3
U.S. Government long-term bonds (10-years or more)	MF1420	1925.1
Corporate bonds Moody's³		
All industries, seasoned issues		
Composite	MF1424	1946
AAA	MF1425	1946
AA	MF081	1948
A	MF082	1955
BAA	MF1426	1946
New AA corporate bonds	MF7853	1946
Industrial bonds Moody's³		
Seasoned issues		
Composite	MF1427	1946
AAA	MF083	1955
AA	MF084	1948
A	MF085	1955
BAA	MF086	1955

¹ Treasury constant maturities are FRB estimates from April 1953 to December 1961, and are on a 365-day bond equivalent basis.

² Calculated by Global Insight by adding an extrapolation value provided by the Federal Reserve to the Long Term Average Treasury Constant Maturity data (MF14181) published in the H.15 report.

³ Moody Bonds are long term (20-years or more).

Bond Yields, Monthly (Continued)

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Utility bonds, Moody's¹, seasoned issues		
Composite	MF1429	1946
AAA	MF067	1955
AA	MF068	1955
A	MF069	1955
BAA	MF070	1955
Municipal bonds, Moody's¹, New issues		
Composite	MF1421	1946
AAA	MF1422	1946
AA	MF071	1955
A	MF072	1955
BAA	MF1423	1946
Index of 20 bonds, Bond Buyer		
Thursday nearest end of month	MF7859	1947
Monthly average	MF7858	1948
Corporate bonds, Moody's¹, Seasoned Issues, Annual		
Composite	AF791	1948
Industrial	AF792	1948
Utilities	AF794	1948
Capital markets index, Merrill Lynch Wilshire, Dec 1975=100	MF3458 ²	1975.12
High yield bonds, Standard & Poor's		
Electric, U.S.		
BBB rated, benchmark		
5-year yield	WF12731	1996.01.10
10-year yield	WF12732	1996.01.10
15-year yield	WF12733	1996.01.10
Industrial, U.S.		
BBB rated, benchmark		
5-year yield	WF12735	1995.12.05
10-year yield	WF12736	1995.12.05
15-year yield	WF12737	1995.12.05
20-year yield	WF12738	1995.12.05
BB to BB- rated, benchmark		
5-year yield	WF12741	1995.12.05
10-year yield	WF12743	1995.12.05
BB+ rated, benchmark		
5-year yield	WF12742	1995.12.05
10-year yield	WF12744	1995.12.05
15-year yield	WF12745	1995.12.05

¹ Moody Bonds are long term (20-years or more).

² Merrill Lynch Global Securities Research and Wilshire Associates. This series measures total return of portfolio consisting of the entire domestic common stock universe and all publicly placed domestic debt with maturity of at least one year. Calculation assumes index is purchased entirety at beginning of month and sold at end of month.

MONETARY AGGREGATES AND BANK RESERVES

Money Stock Measures, Liquid Assets and Their Components, Seasonally Adjusted

Database: FIN
 Frequency: Weekly, average of daily figures ending Monday
 Monthly, average of daily figures
 Units: Billions of dollars
 Adjustment: Seasonally adjusted
 Source: FR H.6 Money Stock Measures and Liquid Assets (FRB 1.21)

SERIES DESCRIPTION	WEEKLY		MONTHLY	
	SERIES CODE	START DATE	SERIES CODE	START DATE
Money stock measures and liquid assets				
M1:				
Currency, travelers checks, demand deposits and other checkable deposits	WF2602	1975	MF8200	1959
4-week average	WF2601	1975.4	---	---
13-week average	WF2600	1975.13	---	---
M2:				
M1 plus overnight RP's & Eurodollars, MMMF balances, (general purpose and broker/dealer), MMDA's and savings and small time deposits	WF2605	1981	MF8201	1959
4-week average	WF2604	1981.4	---	---
13-week average	WF2603	1981.13	---	---
M3:				
M2 plus large time deposits, term RP's, term Eurodollars, and institution only MMMF balances	WF2608	1981	MF8202	1959
4-week average	WF2607	1981.4	---	---
13-week average	WF2606	1981.13	---	---
Components				
Currency	WF2618	1975	MF8210	1959
Travelers checks	WF2619	1975	MF8211	1959
Demand deposits	WF2620	1975	MF8212	1959
Other checkable deposits	WF2621	1975	MF8213	1963
At commercial banks	WF2669	1975	MF8278	1974.8
At thrift institutions	WF2670	1975	MF8279	1963
Savings deposits, total (including MMDAs)	WF2679	1980.44	MF8288	1959
At commercial banks	WF2677	1975	MF8286	1959
At thrift institutions	WF2678	1980.44	MF8287	1959
Small denomination time deposits	WF2629	1980.44	MF8221	1959
At commercial banks	WF2627	1975	MF8219	1959
At thrift institutions	WF2628	1980.44	MF8220	1959
Retail money funds	WF2672	1980.5	MF8281	1973.11
Total Non-M1 M2	WF2671	1981.1	MF8241	1959.1

Money Stock Measures, Liquid Assets and Their Components, Seasonally Adjusted (Continued)

<u>SERIES DESCRIPTION</u>	<u>WEEKLY</u>		<u>MONTHLY</u>	
	<u>SERIES CODE</u>	<u>START DATE</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Components (continued)				
Institutional money funds	WF2676	1980.5	MF8285	1974.4
Large denomination time deposits	WF2632	1980.44	MF8224	1970.2
At commercial banks	WF2630	1975	MF8222	1959
At thrift institutions	WF2631	1980.44	MF8223	1970.2
Overnight and term RP's of \$100,000 or more	WF11075	1981.1	MF9515	1969.10
Overnight and term Eurodollars	WF11076	1981.1	MF9516	1959.1
Total Non-M2 M3	WF11074	1981.1	MF9523	1959.1

Money Stock Measures, Liquid Assets and Their Components, Not Seasonally Adjusted

Database: FIN
 Frequency: Weekly, average of daily figures ending Monday. Monthly, average of daily figures
 Units: Billions of dollars
 Adjustment: Not seasonally adjusted
 Source: FR H.6 Money Stock Measures and Liquid Assets (FRB 1.21)

<u>SERIES DESCRIPTION</u>	<u>WEEKLY</u>		<u>MONTHLY</u>	
	<u>SERIES CODE</u>	<u>START DATE</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Money stock measures and liquid assets				
M1:				
Currency, travelers checks, demand deposits and other checkable deposits	WF2611	1975	MF8205	1959
4-week average	WF2610	1975.4	---	---
13-week average	WF2609	1975.13	---	---
M2:				
M1 plus overnight RP's and Eurodollars, MMMF Balances (general purpose broker/dealer), MMDA's and savings and small time deposits	WF2614	1981	MF8206	1959
4-week average	WF2613	1981.4	---	---
13-week average	WF2612	1981.13	---	---
M3:				
M2 plus large time deposits, term RP's, term eurodollars, and institution only MMMF balances	WF2617	1981	MF8207	1959
4-week average	WF2616	1981.4	---	---
13-week average	WF2615	1981.13	---	---
Components				
Currency	WF2633	1975	MF8231	1959
Travelers checks	WF2634	1975	MF8232	1959
Demand deposits	WF2635	1975	MF8233	1959
Other checkable deposits	WF2638	1975	MF8236	1963
At commercial banks	WF2636	1975	MF8234	1975
At thrift institutions	WF2637	1975	MF8235	1963
Savings deposits, total (including MMDAs)	WF2682	1980.44	MF8291	1959
At commercial banks	WF2680	1975	MF8289	1959
At thrift institutions	WF2681	1980.44	MF8290	1959
Small denomination time deposits	WF2652	1980.44	MF8251	1959
At commercial banks	WF2650	1975	MF8249	1959
At thrift institutions	WF2651	1980.44	MF8250	1959
Retail money funds	WF2643	1980.5	MF8242	1973.11
Total Non-M1 M2	WF11072	1981.1	MF9525	1959.1

Money Stock Measures, Liquid Assets and Their Components, Not Seasonally Adjusted (Continued)

<u>SERIES DESCRIPTION</u>	<u>WEEKLY</u>		<u>MONTHLY</u>	
	<u>SERIES CODE</u>	<u>START DATE</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Components (continued)				
Institutional money funds	WF2656	1980.5	MF8255	1974.4
Large denomination time deposits	WF2655	1980.44	MF8254	1970
At commercial banks	WF2653	1975	MF8252	1959
At thrift institutions	WF2654	1980.44	MF8253	1970
Overnight and term RP's of \$100,000 or more	WF11079	1975.1	MF9519	1969.10
At commercial banks	WF11077	1975.1	MF9517	1969.10
At thrift Institutions	WF11078	1975.1	MF9518	1972.4
Overnight and term Eurodollars	WF11080	1979.53	MF9520	1959.1
Total Non-M2 M3	WF11073	1981.1	MF9524	1959.1
Memoranda				
Demand deposits at banks due to:				
Foreign commercial banks	---	---	MF8266	1959
Foreign official institutions	---	---	MF8267	1959
Time and savings deposits due to foreign banks and official institutions	---	---	MF8268	1959
U.S. government deposits:				
Demand deposits at commercial banks	WF2664	1975	MF8269	1959
Balance at Federal Reserve	WF2665	1975	MF8270	1959
Note balances at depository institutions	WF2666	1978.45	MF8271	1978.11
Total cash balance	WF2667	1975	MF8272	1959
Time and savings deposits at commercial banks	---	---	MF8273	1959
IRA and Keogh accounts	---	---	MF8277	1974.5
Commercial banks	---	---	MF8274	1967.12
Thrift institutions	---	---	MF8275	1962.12
Money market mutual funds	---	---	MF8276	1974.5

Aggregate Reserves of Depository Institutions

Database: FIN
 Start Date: 1959, or as indicated
 Frequency: As indicated. Average of daily figures ending Wednesday
 Units: Millions of dollars, or as indicated
 Source: FR H.3 Aggregate Reserves of Depository Institutions and the Monetary Base

<u>SERIES DESCRIPTION</u>	<u>W@WED¹</u>		<u>MONTHLY</u>	
	<u>NSA</u>	<u>SA</u>	<u>NSA</u>	<u>SA</u>
<u>Tables 1 and 3, adjusted for changes in reserve requirements²</u>				
Reserves of depository institutions, total ³	WF2018	WF2000	MF2718	MF2700
Nonborrowed ⁴	WF2019	WF2001	MF2719	MF2701
Required	WF2020	WF2003	MF2720	MF2703
Excess ⁵	WF2004	---	MF2704	---
Monetary base ⁶	---	WF2005	MF2721	MF2705
Borrowings of depository institutions from the Federal Reserve, total	WF2006	---	MF2706	---
Seasonal	WF2007	---	MF2707 ⁷	---
Addendum:				
Free reserves	WF2022 ⁸	---	---	MF2722

¹ Data are on a bi-weekly frequency beginning with figures for 84:05.

² Reserves and monetary base figures incorporate adjustments for discontinuities, or "breaks", associated with regulatory changes in reserve requirements.

³ Break-adjusted total reserves equal break-adjusted required reserves plus unadjusted excess reserves.

⁴ Seasonally adjusted, break-adjusted non-borrowed reserves equal seasonally adjusted, break-adjusted total reserves less unadjusted total borrowing of depository institutions from the Federal Reserve.

⁵ Excess reserves NSA equals unadjusted total reserves less unadjusted required reserves.

⁶ The seasonally adjusted, break-adjusted monetary base consists of (1) seasonally adjusted, break-adjusted total reserves plus (2) the seasonally adjusted currency component of the money stock plus (3), for all quarterly reporters on the "Report of Transaction Accounts, Other Deposits and Vault Cash" and for all those weekly reporters whose vault cash exceeds their required reserves, the seasonally adjusted, break-adjusted difference between current vault cash and the amount to satisfy current reserve requirements.

⁷ Data begins in 1973.4.

⁸ Data begins in 1959.

Aggregate Reserves of Depository Institutions (Continued)

SERIES DESCRIPTION	<u>W@WED</u>		<u>MONTHLY</u>	
	<u>NSA</u>	<u>SA</u>	<u>NSA</u>	<u>SA</u>
<u>Table 2, not adjusted for changes in reserve requirements¹</u>				
Reserves of depository institutions, total	WF2009	---	MF2709	---
Nonborrowed	WF2010	---	MF2710	---
Required	WF2011	---	MF2711	---
Reserve balances with Federal Reserve banks ²	WF2013	---	MF2713	---
Monetary Base ³	WF2012	---	MF2712	---
Vault cash, total ⁴	WF2014	---	MF2714	---
Used to satisfy required reserves ⁵	WF2015	---	MF2715	---
Surplus ⁶	WF2016	---	MF2716	---
Net carryover of reserve balances ⁷	WF2017	---	---	---

¹ Reflect actual required reserves, with no adjustments to eliminate the effects of discontinuities, or "break," associated with regulatory changes in reserve requirements.

² Excludes required clearing balances and adjustments to compensate for float and includes other off-balance sheet "as of" adjustments.

³ Vault cash eligible to satisfy reserve requirements. It includes only vault cash held by those banks and shifts that are not exempt from reserve requirements. Dates refer to the maintenance periods in which the vault cash can be used to satisfy reserve requirements.

⁴ Vault cash eligible to satisfy reserve requirements. It includes only vault cash held by those banks and shifts that are not exempt from reserve requirements. Dates refer to the maintenance periods in which the vault cash can be used to satisfy reserve requirements.

⁵ All vault cash held during the lagged computation period by "bound" institutions (i.e., those whose required reserves exceed their vault cash) plus the amount of vault cash applied during the maintenance period by "nonbound" institutions (i.e., those whose vault cash exceeds their required reserves) to satisfy current reserve requirements.

⁶ Total vault cash eligible to satisfy reserve requirements, held by depository institutions not exempt from reserve requirements, minus the amount used to satisfy reserve requirements.

⁷ Consists of carryover only at depository institutions maintaining reserves on the basis of two-week maintenance periods. Reflects excess (+) or deficit (-) reserves eligible to be carried forward into the two-week reserve maintenance period ending on the date shown.

Factors Affecting Reserves of Depository Institutions, Weekly

Database: FIN
 Frequency: Weekly
 Units: Millions of dollars
 Adjustment: Not seasonally adjusted
 Source: FR H.4.1 Factors Affecting Reserves of Depository Institutions and Condition Statement of Federal Reserve Banks (FRB 1.11)

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
<u>Weekly Average of Daily Figures:</u>		
Reserve bank credit	WF811	06 JAN 65
Securities held outright	WF0800	03 JAN 73
U.S. Treasury ¹	WF809	03 JAN 73
Bills ²	WF0801	18 DEC 02
Notes and bonds, nominal ²	WF0802	18 DEC 02
Notes and bonds, inflation-indexed ²	WF0803	12 FEB 97
Inflation compensation ³	WF0804	12 FEB 97
Federal agency ²	WF851	03 JAN 73
Repurchase agreements ⁴	WF852	06 OCT 99
Loans to depository institutions	WF0805	18 DEC 02
Primary credit	WF0806	15 JAN 03
Secondary credit	WF0807	15 JAN 03
Seasonal credit	WF815	03 JAN 73
Float	WF516	06 JAN 65
Other Federal Reserve assets	WF517	16 APR 69
Gold stock	WF515	06 JAN 65
Special drawing rights certificate account	WF514	07 JAN 70
Treasury currency outstanding	WF513	07 JAN 70
Total factors supplying reserve funds	WF518	02 JAN 74
Currency in circulation	WF512	07 JAN 59
Reverse repurchase agreements	WF704	07 JAN 81
Foreign official and international accounts	WF705	07 JAN 81
Dealers	WF0808	18 DEC 02
Treasury cash holdings	WF511	06 JAN 65

¹ Includes securities lent to dealers, which are fully collateralized by other U.S. Treasury securities.

² Face value of the securities.

³ Compensation that adjusts for the effect of inflation on the original face value of inflation-indexed securities.

⁴ Cash value of agreements, which are collateralized by U.S. Treasury and federal agency securities.

Factors Affecting Reserves of Depository Institutions, Weekly (Continued)

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Deposits with F.R. Banks, other than reserve balances	WF0809	18 DEC 02
U.S. Treasury, general account	WF812	06 JAN 65
Foreign official	WF510	06 JAN 65
Service-related	WF711	13 JUL 83
Required clearing balances	WF0810	19 AUG 81
Adjustments to compensate for float	WF0811	09 APR 03
Other	WF509	06 JAN 65
Other liabilities and capital	WF508	16 APR 69
Total factors, other than reserve balances, absorbing reserve funds	WF519	13 JUL 83
Reserve balances with Federal Reserve Banks	WF504	06 JAN 65
Memo (off-balance-sheet items):		
Marketable securities held in custody for foreign official and international accounts ^{1,2}	WF431	18 DEC 02
U.S. Treasury	WF431A	18 DEC 02
Federal agency	WF431B	09 FEB 00
Securities lent to dealers	WF709	07 JAN 81
<u>Wednesday Stock Figures:</u>		
Reserve bank credit	WF432	30 DEC 70
Securities held outright	WF0812	30 DEC 70
U.S. Treasury ³	WF433	30 DEC 70
Bills ⁴	WF0813	09 APR 03
Notes and bonds, nominal ⁴	WF0814	09 APR 03
Notes and bonds, inflation-indexed ⁴	WF0816	09 APR 03
Inflation compensation ⁵	WF0817	09 APR 03
Federal agency ⁴	WF435	07 JAN 76
Repurchase agreements ⁶	WF0818	09 APR 03
Loans to depository institutions	WF437	30 DEC 70
Primary credit	WF0819	09 APR 03
Secondary credit	WF0820	09 APR 03
Seasonal credit	WF0821	09 APR 03
Float	WF438	02 JAN 63
Other Federal Reserve assets	WF439	16 APR 69

¹ Face value of the securities.

² Includes U.S. Treasury STRIPS and other zero coupon bonds at face value.

³ Includes securities lent to dealers, which are fully collateralized by other U.S. Treasury securities.

⁴ Face value of the securities.

⁵ Compensation that adjusts for the effect of inflation on the original face value of inflation-indexed securities.

⁶ Cash value of agreements, which are collateralized by U.S. Treasury and federal agency securities.

Factors Affecting Reserves of Depository Institutions, Weekly (Continued)

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Gold stock	WF440	02 JAN 63
Special drawing rights certificate account	WF441	14 JAN 70
Treasury currency outstanding	WF442	02 JAN 63
Total factors supplying reserve funds	WF8086	13 JUL 83
Currency in circulation	WF443	02 JAN 63
Reverse repurchase agreements	WF706	07 JAN 70
Foreign official and international accounts	WF707	08 JAN 78
Dealers	WF0822	09 APR 03
Treasury cash holdings	WF444	02 JAN 63
Deposits with F.R. Banks, other than reserve balances	WF0823	09 APR 03
U.S. Treasury, general account	WF445	02 JAN 63
Foreign official	WF446	02 JAN 63
Service-related	WF447	19 APR 81
Required clearing balances	WF1790	19 AUG 81
Adjustments to compensate for float	WF0824	09 APR 03
Other	WF448	02 JAN 63
Other liabilities and capital	WF449	16 APR 69
Total factors, other than reserve balances, absorbing reserve funds	WF8087	13 JUL 83
Reserve balances with Federal Reserve Banks	WF450	02 JAN 63
Memo (off-balance-sheet items):		
Marketable securities held in custody for foreign official and international accounts ^{1,2}	WF0825	05 JAN 72
U.S. Treasury	WF0826	09 JAN 00
Federal agency	WF0827	18 DEC 02
Securities lent to dealers	WF0828	18 DEC 02

¹ Face value of the securities.

² Includes U.S. Treasury STRIPS and other zero coupon bonds at face value.

Factors Affecting Reserves of Depository Institutions, Monthly

Database: FIN
 Frequency: Monthly figures
 Units: Millions of dollars
 Adjustment: Not seasonally adjusted
 Source: FR H.4.1 Factors Affecting Reserves of Depository Institutions and Condition Statement of Federal Reserve Banks (FRB 1.11)

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Supplying reserve funds		
Reserve bank credit outstanding	MF207	1946
Total government and agency securities		
U.S. government securities	MF201	1946
Bought outright	MF202	1946
Held under repurchase agreement	MF203	1949
Federal agency obligations		
Bought outright	MF3451	1970
Held under repurchase agreement	MF3450	1970
Acceptances		
Held under repurchase agreement	MF3452	1970
Loans	MF204	1946
Float	MF205	1946
Other Federal Reserve assets	MF221	1969.4
Gold stock	MF208	1946
Special drawing rights certificates	MF220	1970
Treasury currency outstanding	MF209	1946
Absorbing reserve funds		
Currency in circulation	MF210	1946
Treasury cash holdings	MF211	1946
Deposits, excl. reserve balances, with Federal Reserve Banks		
Treasury	MF212	1946
Foreign	MF214	1951
Other	MF215	1951
Other Federal Reserve liabilities and capital	MF219	1969.4
Reserve balances with Federal Reserve Banks	MF217	1954

Monetary Base and Related Items

Database: FIN
 Frequency: As indicated
 Units: Billions of dollars, or as indicated
 Adjustment: As noted below
 Source: Federal Reserve Board, Federal Reserve Bank of St. Louis, FR H.3 Aggregate Reserves of Depository Institutions and the Monetary Base

<u>SERIES DESCRIPTION</u>	<u>WEEKLY</u>		<u>MONTHLY</u>	
	<u>SERIES CODE</u>	<u>START DATE</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Federal Reserve Board				
Monetary base				
Not seasonally adjusted (NSA)	WF2012	1959	MF2712	1959
Monetary base, adjusted for changes in reserve requirements				
Seasonally adjusted (SA)	WF2005	1959	MF2705	1959
Not seasonally adjusted (NSA)	WF2021	1959	MF2721	1959
Federal Reserve Bank of St. Louis				
Monetary base, adjusted for changes in reserve requirements				
Seasonally adjusted (SA)	WF13050	1984.7	MF13050	1918.1
Not seasonally adjusted (NSA)	WF13051	1984.7	MF9700	1936.1
Reserve adjustment magnitude (not subject to seasonality)	WF13052	1984.7	MF9703	1980.10
Federal reserve credit, NSA	WF13053	1984.7	MF9704	1936.1
Money Zero Maturity Money Stocks (MZM):				
Seasonally Adjusted (SA)	WF8282	1980.5	MF8282	1974.1
Not Seasonally Adjusted (NSA)	WF8282A	1980.5	MF8282A	1974.1
Money Zero Maturity Own Rate, percent, NSA	---	---	MF8282B	1974.1
Adjusted Bank Reserves, adjusted monetary base less currency held by nonbank public, SA	---	---	MF13051	1918.1
Commercial and industrial loans at all commercial banks, NSA	---	---	MF9706	1972.11

CONSUMER DEPOSIT AND LOAN RATES

Terms on Conventional Home Mortgages

Database: FIN
 Start Date: 1982.7
 Frequency: Monthly
 Units: Percent, or as indicated
 Adjustment: Not seasonally adjusted
 Source: Federal Home Finance Board (FHFB)
 Note: Data represent national averages for all major types of lenders. Data include all purchase loans closed by participants during the last five full working days of a month. Data do not include refinancing loans.

<u>SERIES DESCRIPTION</u>	<u>ALL MORTGAGES</u>	<u>FIXED RATE LOANS CLOSED</u>	<u>ADJUSTABLE RATE LOANS CLOSED</u>
All loans			
Contract interest rate	MF1751	MF2800	MF2807
Initial fees and charges	MF1752	MF2801	MF2808
Effective rate	MF1753	MF2802	MF2809
Term to maturity, years	MF1754	MF2803	MF2810
Loan amount, thousands \$	MF1755	MF2804	MF2811
Purchase price, thousands \$	MF1756	MF2805	MF2812
Loan-to-price ratio	MF1757	MF2806	MF2813
Percent with adjustable rates	MF2689 ¹	---	---
Purchase of newly-built homes			
Contract interest rate	MF1049	MF2814	MF2821
Initial fees and charges	MF1050	MF2815	MF2822
Effective rate	MF731	MF2816	MF2823
Term to maturity, years	MF1051	MF2817	MF2824
Loan amount, thousands \$	MF1054	MF2818	MF2825
Purchase price, thousands \$	MF1053	MF2819	MF2826
Loan-to-price ratio	MF1052	MF2820	MF2827
Percent with adjustable rates	MF2690 ¹	---	---
Purchase of existing homes			
Contract interest rate	MF1055	MF2828	MF2835
Initial fees and charges	MF1056	MF2829	MF2836
Effective rate	MF732	MF2830	MF2837
Term to maturity, years	MF1057	MF2831	MF2838
Loan amount, thousands \$	MF1060	MF2832	MF2839
Purchase price, thousands \$	MF1059	MF2833	MF2840
Loan-to-price ratio	MF1058	MF2834	MF2841
Percent with adjustable rates	MF2691 ¹	---	---

¹ Data begin 1982.

Terms on Conventional Home Mortgages by Major Type of Lender

Database: FIN
 Frequency: Monthly
 Units: Percent, or as indicated
 Adjustment: Not seasonally adjusted
 Source: Federal Home Finance Board (FHFB)
 Note: Data represent national averages for all major types of lenders. Data include all purchase loans closed by participants during the last five full working days of a month. Data do not include refinancing loans.

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Savings and loan associations		
Contract interest rate	MF3110	1982.7
Initial fees and charges	MF3111	1982.7
Effective rate	MF3112	1982.7
Term to maturity, years	MF3113	1982.7
Loan amount, thousands \$	MF3114	1982.7
Purchase price, thousands \$	MF3115	1982.7
Loan-to-price ratio	MF3116	1982.7
Percent with adjustable rates	MF3117	1982.7
Mortgage companies		
Contract interest rate	MF3118	1982.7
Initial fees and charges	MF3119	1982.7
Effective rate	MF3120	1982.7
Term to maturity, years	MF3121	1982.7
Loan amount, thousands \$	MF3122	1982.7
Purchase price, thousands \$	MF3123	1982.7
Loan-to-price ratio	MF3124	1982.7
Percent with adjustable rates	MF3125	1983
Commercial banks		
Contract interest rate	MF3126	1982.7
Initial fees and charges	MF3127	1982.7
Effective rate	MF3128	1982.7
Term to maturity, years	MF3129	1982.7
Loan amount, thousands \$	MF3130	1982.7
Purchase price, thousands \$	MF3131	1982.7
Loan-to-price ratio	MF3132	1982.7
Percent with adjustable rates	MF3133	1983

Terms on Conventional Home Mortgages by Major Type of Lender (Continued)

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Mutual savings banks		
Contract interest rate	MF3134	1982.7
Initial fees and charges	MF3135	1982.7
Effective rate	MF3136	1982.7
Term to maturity, years	MF3137	1982.7
Loan amount, thousands \$	MF3138	1982.7
Purchase price, thousands \$	MF3139	1982.7
Loan-to-price ratio	MF3140	1982.7
Percent with adjustable rates	MF3141	1983
Savings institutions		
Contract interest rate	MF4910	2002.1
Initial fees and charges	MF4911	2002.1
Effective rate	MF4912	2002.1
Term to maturity, years	MF4913	2002.1
Loan amount, thousands \$	MF4914	2002.1
Purchase price, thousands \$	MF4915	2002.1
Loan to price ratio	MF4916	2002.1
Percent with adjustable rates	MF4917	2002.1
All Loans		
70% or less	MF8490	1980.7
70 - 80%	MF8491	1980.7
80 - 90%	MF8492	1980.7
90% or more	MF8493	1980.7
Purchase of Newly-Built Homes		
70% or less	MF8494	1980.7
70 - 80%	MF8495	1980.7
80 - 90%	MF8496	1980.7
90% or more	MF8497	1980.7
Purchase of Existing Homes		
70% or less	MF8498	1980.7
70 - 80%	MF8499	1980.7
80 - 90%	MF8500	1980.7
90% or more	MF8501	1980.7

Miscellaneous Mortgages

Database: FIN
 Frequency: Monthly, or as indicated
 Units: Percent, or as indicated
 Adjustment: Not seasonally adjusted
 Source: Federal Home Finance Board (FHFB), Federal Home Loan Mortgage Corporation (FHLMC), Department of Housing and Urban Development (HUD), FRB 1.53 Mortgage Markets, FR H.15 Selected Interest Rates
 Note: Data represent national averages for all major types of lenders. Data include all purchase loans closed by participants during the last five full working days of a month. Data do not include refinancing loans.

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Contract interest rate on commitments for conventional fixed rate first mortgages		
Weekly	WF998	1981.5
Monthly	MF0021	1978.8
Conventional Mortgage Home Price Index, quarterly	QF3012	1975.1
National average contract interest rate for major lenders on the purchase of previously occupied homes, FHFB	MF3457	1980
Cost of funds:		
National monthly median cost of funds ratio to OTS-Regulated, SAIF-insured institutions, Office of Thrift Supervision	MF3455	1979.5
11th district savings institutions, weighted average, FHLB San Francisco	MF3456	1978

Consumer Installment Credit Finance Rates

Database: FIN
 Frequency: As indicated
 Units: Percent per annum or as indicated
 Adjustment: Not seasonally adjusted
 Source: FR G.19 Consumer Credit Outstanding, FR G.20 Finance Companies
 Note: Rates are annual percentage rates as specified by Regulation Z. Commercial bank rates are most common rates charged for direct loans; finance company rates are weighted averages for purchased contracts.

<u>SERIES DESCRIPTION</u>	<u>MONTHLY</u>	<u>START DATE</u>	<u>QUARTERLY</u>	<u>START DATE</u>
Direct consumer loans				
Commercial banks				
New automobiles (48 months) ¹	MF1001	1972	QF1001	1972
Other consumer goods & personal expenditures (24 months)	MF1007	1972	QF1007	1972
Credit card plans				
All accounts	MF9513	1994.11	---	---
Accounts assessed interest	MF9514	1994.11	---	---
Terms at auto finance companies				
Interest rates				
New car	MF1010	1971.6	QF1010	1971.3
Used car	MF9746	1971.6	---	---
Maturity, months				
New car loan	MF2091	1972.7	---	---
Used car loan	MF9747	1971.6	---	---
Loan-to-value ratio				
New car loan	MF2092	1972.7	---	---
Used car loan	MF9748	1971.6	---	---
Amount financed, dollars				
New car loan	MF2090	1972.7	---	---
Used car loan	MF9749	1971.6	---	---

¹ Prior to 1983, new auto loans were for 36 months and mobile home loans were for 84 months.

Business Bankruptcies

Database: FIN
 Frequency: Quarterly
 Units: Number of petitions filed for previous 12 months
 Source: U.S. Bankruptcy Courts

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Bankruptcy Petitions		
Total filings	QF806	1980.1
Chapter 7	QF807	1983.2
Chapter 11	QF808	1983.2
Chapter 12	QF809	1986.4
Chapter 13	QF810	1983.2
Total business filings	QF811	1980.1
Chapter 7	QF812	1980.1
Chapter 11	QF813	1980.1
Chapter 12	QF814	1986.4
Chapter 13	QF815	1980.1
Total non-business filings	QF816	1980.1
Chapter 7	QF817	1980.1
Chapter 11	QF818	1980.1
Chapter 13	QF826	1980.1

FEDERAL RESERVE SYSTEM

Federal Reserve Banks Consolidated Condition Statement

Database: FIN
 Frequency: W@WED
 Units: Millions of dollars
 Adjustment: Not seasonally adjusted
 Source: F.R. H.4.1 Condition and Federal Reserve Note Statements (FRB 1.18)

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Assets		
Coin	WF416	1969
Discounts and advances	WF417	1969
Acceptances		
Bought outright	WF418	1969
Federal Agency obligations		
Bought outright	WF420	1969
Held under repurchase agreement	WF421	1969
U.S. government securities	WF429	1969
Bought outright	WF428	1969
Bills	WF422	1969
Notes	WF424	1969
Bonds	WF425	1969
Held under repurchase agreement	WF426	1969
Total loans and securities	WF430	1969
Total assets	WF0429	1971
Cash items in process of collection	WF427	1969
Memoranda		
Marketable U.S. government securities held in custody for foreign and international accounts	WF431	1972

Federal Reserve Open Market Transactions

Database: FIN
 Frequency: Monthly
 Units: Millions of dollars
 Adjustment: Not seasonally adjusted
 Source: Federal Reserve Open Market Transactions (FRB 1.17)

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Transactions in U.S. government securities		
Gross purchases		
All maturities ¹	MF334	1963.7
Treasury bills ¹	MF337	1963.7
Others within 1 year	MF340	1963.7
1-5 years	MF343	1963.7
5-10 years	MF346	1963.7
Over 10 years	MF349	1963.7
Gross sales		
All maturities ¹	MF335	1963.7
Treasury bills ¹	MF338	1963.7
Others within 1 year	MF341	1963.7
1-5 years	MF344	1963.7
5-10 years	MF347	1963.7
Over 10 years	MF350	1963.7
Redemptions		
All maturities	MF336	1963.7
Treasury bills	MF339	1963.7
Repurchase agreements		
Gross purchases	MF352	1963.7
Gross sales	MF353	1963.7
Net change in U.S. government securities	MF354	1963.7
Federal agency obligations		
Outright transactions, net	MF359	1971.9
Bankers' acceptances		
Total net change in system open market account	MF358	1963.7

¹ Includes matched sale/purchase transactions.

Maturity Distribution of Securities Held by Federal Reserve Banks

Database: FIN
 Frequency: W@WED
 Units: Millions of dollars
 Adjustment: Not seasonally adjusted
 Source: FR H.4.1 Maturity Distribution of Loan and Security Holdings (FRB 1.19)
 Note: Holdings under repurchase agreements are classified as maturing within 15 days in accordance with maximum maturity of the agreements.

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
U.S. government securities		
Total	WF402	1970
Within 15 days	WF403	1970
16 to 90 days	WF404	1970
91 days to 1 year	WF405	1970
Over 1-year to 5 years	WF406	1970
Over 5-years to 10 years	WF407	1970
Over 10 years	WF408	1970
Federal agency securities		
Total	WF409	1971.35
Within 15 days	WF410	1971.35
16 to 90 days	WF411	1971.35
91 days to 1 year	WF412	1971.35
Over 1-year to 5 years	WF413	1971.35
Over 5-years to 10 years	WF414	1971.35
Over 10 years	WF415	1971.35

Depository Institutions Reserve Requirements

Database: FIN
 Frequency: Monthly
 Units: Percent of deposits
 Adjustment: Not seasonally adjusted
 Source: Depository Institutions Reserve Requirements (FRB 1.15)

<u>SERIES DESCRIPTION</u>	<u>AVERAGE FOR MONTH</u>	<u>IN EFFECT AT END OF MONTH</u>	<u>START DATE</u>
After implementation of the Monetary Control Act			
Net transaction accounts ¹			
\$0 to 41.5 million	MF3101	MF3100	1980.11
Over \$41.5 million	MF3103	MF3102	1980.11
Nonpersonal time deposits			
By original maturity ²			
Less than 1 ½ years	MF3105	MF3104	1980.11
1 ½ years or more	MF3107	MF3106	1980.11
Eurocurrency liabilities			
All types	MF3109	MF3108	1980.11

¹ Effective 12/31/81, the amount of transactions increased from \$25 million to \$26 million; on 2/30/82, to \$26.3 million; on 12/31/83, to \$28.9 million; on 1/1/85, to \$29.8 million; on 12/31/85 to \$31.7million; on 12/30/86 to \$36.7 million; on 12/29/87 to \$40.5 million; and on 12/27/88 to \$41.5 million.

² Effective 12/31/81, maturity decreased from 4 years to 3 ½ years, effective 12/30/82, to 2 ½ years, and effective 10/6/83 from 2 ½ years to 1 ½ years.

BANK CREDIT AND FUNDING

Income and Expenses of Federal Reserve Banks

Database: FIN
Frequency: Annual
Units: Billions of dollars
Source: FRB Annual Report

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Total operating revenue	AF788	1948
Transfer surplus	AF789	1948
Payments, U.S. Treasury	AF790	1948
Dividends paid	AF787	1948

ASSETS AND LIABILITIES OF COMMERCIAL BANKS

Assets and Liabilities of Commercial Banks in the U.S.

Database: FIN
 Frequency: Weekly and monthly
 Units: Billions of dollars
 Adjustment: Seasonally (SA) and not seasonally adjusted (NSA)
 Source: FR, H.8 Assets and Liabilities of Commercial Banks in the U.S.

<u>SERIES DESCRIPTION</u>	<u>WEEKLY</u>		<u>START DATE</u>	<u>MONTHLY</u>		<u>START DATE</u>
	<u>SA</u>	<u>NSA</u>		<u>SA</u>	<u>NSA</u>	
Assets						
Bank credit ¹	WF10300	WF10328	1973	MF9100	MF9128	1947
Securities in bank credit	WF10301	WF10329	1973	MF9101	MF9129	1947
U.S. government securities	WF10302	WF10330	1973	MF9102	MF9130	1947
Other securities	WF10303	WF10331	1973	MF9103	MF9131	1947
Loans & leases in bank credit ²	WF10304	WF10332	1973	MF9104	MF9132	1947
Commercial & industrial	WF10305	WF10333	1973	MF9105	MF9133	1947
Real estate	WF10306	WF10334	1973	MF9106	MF9134	1947
Revolving home equity	WF10307	WF10335	1987	MF9107	MF9135	1987
Other	WF10308	WF10336	1973	MF9108	MF9136	1973
Consumer	WF10309	WF10337	1973	MF9109	MF9137	1947
Credit cards & related plans	--	WF11186	2002	--	MF9884	2002
Other including installment and student loans	--	WF11187	2002	--	MF9885	2002
Security ³	WF10310	WF10338	1973	MF9110	MF9138	1947
Other loans and leases	WF10311	WF10339	1973	MF9111	MF9139	1947
Interbank loans	WF10312	WF10340	1973	MF9112	MF9140	1973
Cash assets ⁴	WF10313	WF10341	1973	MF9113	MF9141	1973
Other assets ⁵	WF10314	WF10342	1973	MF9114	MF9142	1973
Total assets ⁶	WF10315	WF10343	1973	MF9115	MF9143	1973
Liabilities						
Deposits	WF10316	WF10344	1973	MF9116	MF9144	1973
Transaction	WF10317	WF10345	1973	MF9117	MF9145	1973
Nontransaction	WF10318	WF10346	1973	MF9118	MF9146	1973
Large time	WF10319	WF10347	1973	MF9119	MF9147	1973
Other	WF10320	WF10348	1973	MF9120	MF9148	1973
Borrowings	WF10321	WF10349	1973	MF9121	MF9149	1973
From banks in the U.S.	WF10322	WF10350	1973	MF9122	MF9150	1973
From others	WF10323	WF10351	1973	MF9123	MF9151	1973
Net due to related foreign offices	WF10324	WF10352	1973	MF9124	MF9152	1973
Other liabilities	WF10325	WF10353	1973	MF9125	MF9153	1973
Total liabilities	WF10326	WF10354	1973	MF9126	MF9154	1973
Residual (assets less liabilities) ⁷	WF10327	WF10355	1973	MF9127	MF9155	1973

Assets and Liabilities of U.S. Chartered Commercial Banks

Database: FIN
 Frequency: Weekly and monthly
 Units: Billions of dollars
 Adjustments: Seasonally (SA) and not seasonally adjusted (NSA)
 Source: FR, H.8 Assets and Liabilities of Commercial Banks in the U.S.

<u>SERIES DESCRIPTION</u>	<u>WEEKLY</u>		<u>MONTHLY</u>		<u>START DATE</u>
	<u>SA</u>	<u>NSA</u>	<u>SA</u>	<u>NSA</u>	
Assets					
Bank credit ¹	WF10356	WF10384	MF9156	MF9184	1973
Securities in bank credit	WF10357	WF10385	MF9157	MF9185	1973
U.S. government securities	WF10358	WF10386	MF9158	MF9186	1973
Other securities	WF10359	WF10387	MF9159	MF9187	1973
Loans & leases in bank credit ²	WF10360	WF10388	MF9160	MF9188	1973
Commercial & industrial	WF10361	WF10389	MF9161	MF9189	1973
Real estate	WF10362	WF10390	MF9162	MF9190	1973
Revolving home equity	WF10363	WF10391	MF9163	MF9191	1987
Other	WF10364	WF10392	MF9164	MF9192	1973
Other residential		WF103921		MF91921	2004
Commercial		WF103922		MF91922	2004
Consumer	WF10365	WF10393	MF9165	MF9193	1973
Credit cards & related plans	-	WF11188	-	MF9886	2000
Other including installment and student loans	-	WF11189	-	MF9887	2000
Security ³	WF10366	WF10394	MF9166	MF9194	1973
Other loans and leases	WF10367	WF10395	MF9167	MF9195	1973
Interbank loans	WF10368	WF10396	MF9168	MF9196	1973
Cash assets ⁴	WF10369	WF10397	MF9169	MF9197	1973
Other assets ⁵	WF10370	WF10398	MF9170	MF9198	1973
Total assets ⁶	WF10371	WF10399	MF9171	MF9199	1973
Liabilities					
Deposits	WF10372	WF10400	MF9172	MF9200	1973
Transaction	WF10373	WF10401	MF9173	MF9201	1973
Nontransaction	WF10374	WF10402	MF9174	MF9202	1973
Large time	WF10375	WF10403	MF9175	MF9203	1973
Other	WF10376	WF10404	MF9176	MF9204	1973
Borrowings	WF10377	WF10405	MF9177	MF9205	1973
From banks in the U.S.	WF10378	WF10406	MF9178	MF9206	1973
From others	WF10379	WF10407	MF9179	MF9207	1973
Net due to related foreign offices	WF10380	WF10408	MF9180	MF9208	1973
Other liabilities	WF10381	WF10409	MF9181	MF9209	1973
Total liabilities	WF10382	WF10410	MF9182	MF9210	1973
Residual (assets less liabilities) ⁷	WF10383	WF10411	MF9183	MF9211	1973

Assets and Liabilities of Large Domestically Chartered Commercial Banks in the U.S., Adjusted for Mergers

Database: FIN
 Frequency: Weekly and monthly
 Units: Billions of dollars
 Adjustments: Seasonally (SA) and Not seasonally adjusted (NSA)
 Source: FR, H.8 [Assets and Liabilities of Commercial Banks in the U.S.](#)

<u>SERIES DESCRIPTION</u>	<u>WEEKLY</u>		<u>MONTHLY</u>		<u>START DATE</u>
	<u>SA</u>	<u>NSA</u>	<u>SA</u>	<u>NSA</u>	
Assets					
Bank credit ¹	WF10440	WF11113	MF9240	MF9613	1988
Securities in bank credit	WF10441	WF11114	MF9241	MF9614	1988
U.S. government securities	WF10442	WF11115	MF9242	MF9615	1988
Trading account	WF11105	WF11116	MF9605	MF9616	1988
Investment account	WF11106	WF11117	MF9606	MF9617	1988
Mortgage-backed	WF111061	WF12610	MF96061	MF9810	1996
Other	WF111062	WF12611	MF96062	MF9811	1996
Other securities	WF10443	WF11118	MF9243	MF9618	1988
Trading account	WF11107	WF11119	MF9607	MF9619	1988
Investment account	WF11108	WF11120	MF9608	MF9620	1988
State and local government	WF11109	WF11121	MF9609	MF9621	1988
Other	WF11110	WF11122	MF9610	MF9622	1988
Loans and leases in bank credit ²	WF10444	WF11123	MF9244	MF9623	1988
Commercial and industrial	WF10445	WF11124	MF9245	MF9624	1988
Real estate	WF10446	WF11125	MF9246	MF9625	1988
Revolving home equity	WF10447	WF11126	MF9247	MF9626	1988
Other	WF10448	WF12616	MF9248	MF9816	1996
Other residential	WF104481	WF12617	MF92481	MF9817	1996
Commercial	WF104482	WF12618	MF92482	MF9818	1996
Consumer	WF10449	WF11128	MF9249	MF9628	1998
Credit cards and related plans	--	WF11190	--	MF9888	2000
Other	--	WF11191	--	MF9889	2000
Security ²	WF10450	WF11129	MF9250	MF9629	1998
Fed funds & RPs with broker/dealer	WF12602	WF12619	MF9802	MF9819	1998
Other	WF12603	WF12620	MF9803	MF9820	1998
State and local government	WF11111	WF11130	MF9611	MF9630	1998
Agricultural	WF12604	WF12621	MF9804	MF9821	1998
Fed funds and RPs with others	WF12605	WF12622	MF9805	MF9822	1998
All other loans	WF12606	WF12623	MF9806	MF9823	1998
Lease financing receivables	WF12607	WF12624	MF9807	MF9824	1998

Assets and Liabilities of Large Domestically Chartered Commercial Banks in the U.S., Adjusted for Mergers (Continued)

<u>SERIES DESCRIPTION</u>	<u>SA</u>	<u>WEEKLY</u> <u>NSA</u>	<u>SA</u>	<u>MONTHLY</u> <u>NSA</u>	<u>START</u> <u>DATE</u>
Assets (continued)					
Interbank loans	WF10452	WF11132	MF9252	MF9632	1998
Federal funds and RP's with banks	WF12608	WF12625	MF9808	MF9825	1998
Other	WF12609	WF12626	MF9809	MF9826	1998
Cash assets ⁴	WF10453	WF11133	MF9253	MF9633	1998
Other assets ⁵	WF10454	WF11134	MF9254	MF9634	1998
Total assets ⁶	WF10455	WF11135	MF9255	MF9635	1998
Liabilities					
Deposits	WF10456	WF11136	MF9256	MF9636	1998
Transaction	WF10457	WF11137	MF9257	MF9637	1998
Nontransaction	WF10458	WF11138	MF9258	MF9638	1998
Large time	WF10459	WF11139	MF9259	MF9639	1998
Other	WF10460	WF11140	MF9260	MF9640	1998
Borrowings	WF10461	WF11141	MF9261	MF9641	1998
From banks in the U.S.	WF10462	WF11142	MF9262	MF9642	1998
From others	WF10463	WF11143	MF9263	MF9643	1998
Net due to related foreign offices	WF10464	WF11144	MF9264	MF9644	1998
Other liabilities	WF10465	WF11145	MF9265	MF9645	1998
Total liabilities	WF10466	WF11146	MF9266	MF9646	1998
Residual (assets less liabilities) ⁷	WF10467	WF11147	MF9267	MF9647	1998
Memorandum					
Off-balance sheet items ⁸					
Relevant gains	--	WF11148	--	MF9648*	1996
Relevant losses	--	WF11149	--	MF9649*	1996
Mortgage-backed securities ⁹	--	WF11150	--	MF9650*	1996
Pass-through	--	WF12627	--	MF9827	1996
CMO, REMIC, and other	--	WF12628	--	MF9828	1996
Net unrealized gains (losses) on available-for-sale securities ¹⁰	--	WF12629	--	MF9829	1996
Securitized consumer loans ¹¹	--	WF11194	--	MF9892	2000
Credit cards and related plans	--	WF11195	--	MF9893	2000
Other including installment and student loans	--	WF11196	--	MF9894	2000
Securitized business loans	--	WF11197	--	MF9895	2000

Assets and Liabilities of Small Domestically Chartered Commercial Banks in the U.S., Adjusted for Mergers

Database: FIN
 Frequency: Weekly and monthly
 Units: Billions of dollars
 Adjustments: Seasonally (SA) and Not seasonally adjusted (NSA)
 Source: FR, H.8 Assets and Liabilities of Commercial Banks in the U.S.

<u>SERIES DESCRIPTION</u>	<u>WEEKLY</u>		<u>MONTHLY</u>		<u>START DATE</u>
	<u>SA</u>	<u>NSA</u>	<u>SA</u>	<u>NSA</u>	
Assets					
Bank credit ¹	WF10412	WF11151	MF9212	MF9651	1988
Securities in bank credit	WF10413	WF11152	MF9213	MF9652	1988
U.S. government securities	WF10414	WF11153	MF9214	MF9653	1988
Other securities	WF10415	WF11154	MF9215	MF9654	1988
Loans and leases in bank credit ²	WF10416	WF11155	MF9216	MF9655	1988
Commercial and industrial	WF10417	WF11156	MF9217	MF9656	1988
Real estate	WF10418	WF11157	MF9218	MF9657	1988
Revolving home equity	WF10419	WF11158	MF9219	MF9658	1988
Other	WF10420	WF11159	MF9220	MF9659	1988
Other residential	--	WF111591	--	MF96591	2004
Commercial	--	WF111592	--	MF96592	2004
Consumer	WF10421	WF11160	MF9221	MF9660	1988
Credit cards and related plans	--	WF11192	--	MF9890	2000
Other including installment and student loans	--	WF11193	--	MF9891	2000
Security ³	WF10422	WF11161	MF9222	MF9661	1988
Other loans and leases	WF10423	WF11162	MF9223	MF9662	1988
Interbank loans	WF10424	WF11163	MF9224	MF9663	1988
Cash assets ⁴	WF10425	WF11164	MF9225	MF9664	1988
Other assets ⁵	WF10426	WF11165	MF9226	MF9665	1988
Total assets ⁶	WF10427	WF11166	MF9227	MF9666	1988
Liabilities					
Deposits	WF10428	WF11167	MF9228	MF9667	1988
Transaction	WF10429	WF11168	MF9229	MF9668	1988
Nontransaction	WF10430	WF11169	MF9230	MF9669	1988
Large time	WF10431	WF11170	MF9231	MF9670	1988
Other	WF10432	WF11171	MF9232	MF9671	1988

Assets and Liabilities of Small Domestically Chartered Commercial Banks in the U.S., Adjusted for Mergers (Continued)

<u>SERIES DESCRIPTION</u>	<u>SA</u>	<u>WEEKLY</u>		<u>MONTHLY</u>		<u>START DATE</u>
			<u>NSA</u>	<u>SA</u>	<u>NSA</u>	
Borrowings	WF10433	WF11172	MF9233	MF9672	1988	
From banks in the U.S.	WF10434	WF11173	MF9234	MF9673	1988	
From others	WF10435	WF11174	MF9235	MF9674	1988	
Net due to related foreign offices	WF10436	WF11175	MF9236	MF9675	1988	
Other liabilities	WF10437	WF11176	MF9237	MF9676	1988	
Total liabilities	WF10438	WF11177	MF9238	MF9677	1988	
Residual (assets less liabilities) ⁷	WF10439	WF11178	MF9239	MF9678	1988	
Memorandum						
Mortgage-backed securities ⁹	--	WF11179	--	MF9679	1996	
Securitized consumer loans	--	WF11198	--	MF9896	2000	
Credit cards and related plans	--	WF11199	--	MF9897	2000	
Other including installment and student loans	--	WF10662	--	MF9898	2000	

Assets and Liabilities of Foreign-Related Institutions in the U.S.

Database: FIN
 Frequency: Weekly and monthly
 Units: Billions of dollars
 Adjustments: Seasonally (SA) and Not seasonally adjusted (NSA)
 Source: FRB, Assets and Liabilities of Commercial Banks in the U.S. (H.8)

<u>SERIES DESCRIPTION</u>	<u>WEEKLY</u>		<u>MONTHLY</u>		<u>START DATE</u>
	<u>SA</u>	<u>NSA</u>	<u>SA</u>	<u>NSA</u>	
Assets					
Bank credit ¹	WF10608	WF10635	MF9408	MF9435	1973
Securities in bank credit	WF10609	WF10636	MF9409	MF9436	1973
U.S. government securities	WF10610	WF10637	MF9410	MF9437	1973
Trading account	--	WF11180	--	MF9680	1996
Investment account	--	WF11181	--	MF9681	1996
Other securities	WF10611	WF10638	MF9411	MF9438	1973
Trading account	--	WF11182	--	MF9682	1996
Investment account	--	WF11183	--	MF9683	1996
Loans and leases in bank credit ²	WF10612	WF10639	MF9412	MF9439	1973
Commercial and industrial	WF10613	WF10640	MF9413	MF9440	1973
Real estate	WF10614	WF10641	MF9414	MF9441	1973
Security ³	WF10615	WF10642	MF9415	MF9442	1973
Other loans and leases	WF10616	WF10643	MF9416	MF9443	1973
Interbank loans	WF10619	WF10646	MF9419	MF9446	1973
Cash assets ⁴	WF10620	WF10647	MF9420	MF9447	1973
Other assets ⁵	WF10621	WF10648	MF9421	MF9448	1973
Total assets ⁶	WF10622	WF10649	MF9422	MF9449	1973
Liabilities					
Deposits	WF10623	WF10650	MF9423	MF9450	1973
Transaction	WF10624	WF10651	MF9424	MF9451	1973
Nontransaction	WF10625	WF10652	MF9425	MF9452	1973
Borrowings	WF10628	WF10655	MF9428	MF9455	1973
From banks in the U.S.	WF10629	WF10656	MF9429	MF9456	1973
From others	WF10630	WF10657	MF9430	MF9457	1973
Net due to related foreign offices	WF10631	WF10658	MF9431	MF9458	1973
Other liabilities	WF10632	WF10659	MF9432	MF9459	1973
Total liabilities	WF10633	WF10660	MF9433	MF9460	1973
Residual (assets less liabilities) ⁷	WF10634	WF10661	MF9434	MF9461	1973
Memoranda					
Off-balance sheet items ⁸					
Relevant gains	--	WF11184	--	MF9684	1996
Relevant losses	--	WF11185	--	MF9685	1996
Securitized business loans	--	WF10663	--	MF9899	2000

Assets and Liabilities, Weekly Reporting Illinois Banks

Database: FIN
 Frequency: W@WED
 Units: Millions of dollars
 Adjustment: Not seasonally adjusted
 Source: Federal Reserve Bank of Chicago
 Note: There is a break in the series beginning with 1988 due to a reporting panel change.
 There is a break in the series at 1996.40 due to the expansion of the panel to cover banks outside of Chicago which increased total assets by 18%.

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Assets		
Cash and balances due from depository institutions	WF9600	1984
Investment account securities, total	WF9601	1984
U.S. Treasury and government agency securities, total	WF9602	1984
Other securities	WF9606	1984
States and political subdivisions	WF9607	1984
Other bonds, corporate stocks and securities	WF9610	1984
Federal funds sold	WF9611	1984
To commercial banks	WF9612	1984
To nonbank brokers and dealers in securities	WF9613	1984
To others	WF9614	1984
Other loans and leases, gross	WF9615	1984
Other loans, gross	WF9616	1984
Commercial and industrial	WF9617	1984
Real estate loans	WF9622	1984
Revolving home equity	WF9661	1987.24
Commercial real estate	WF12534	1996.40
All other loans secured by real estate	WF12535	1996.40
Loans to individuals	WF9623	1984
Loans to & acceptances of commercial banks in the U.S.	WF9625	1984
Loans for purchasing or carrying securities	WF9628	1984
Agricultural loans	WF9629	1984
Loans to states and political subdivisions	WF9630	1984
All other loans	WF12536	1984
Lease financing receivables	WF9633	1984
Less:		
Unearned income	WF9634	1984
Loans and lease reserve	WF9635	1984
Other loans and leases, net	WF9636	1984
All other assets	WF9637	1984
Total assets	WF9638	1984
Liabilities		
Deposits, total	WF9639	1984
Transaction balances, total	WF12537	1984
Nontransaction balances, total	WF9649	1984
Liabilities for borrowed money	WF9655	1984
Other liabilities and subordinated notes and debentures	WF9656	1984
Total liabilities	WF9657	1984
Residual (total assets minus total liabilities)	WF9658	1984
Memoranda:		
Time deposits in amounts of \$100,000 or more	WF9659	1984

¹ Covers the following types of institutions in the fifty states and the District of Columbia: domestically chartered commercial banks that submit a weekly report of condition (large domestic); other domestically chartered commercial banks (small domestic); branches and agencies of foreign banks, and Edge Act and Agreement corporations (foreign-related institutions). Excludes International Banking Facilities. Data are Wednesday values or pro rata averages of Wednesday values. Large domestic banks constitute a universe; data for small domestic banks and foreign-related institutions are estimates based on weekly samples and on quarter-end condition reports. Data are adjusted for breaks caused by reclassifications of assets and liabilities. The data for large and small domestic banks presented on tables 5 - 8 are adjusted to remove the estimated effects of mergers between these two groups. The adjustment for mergers changes past levels to make them comparable with current levels. Estimated quantities of balance sheet items acquired in mergers are removed from past data for the bank group that contained the acquired bank and put into past data for the group containing the acquiring bank. Balance sheet data for acquired banks are obtained from call reports, and a ratio procedure is used to adjust past levels.

² Excludes federal funds sold to, reverse RPs with, and loans made to commercial banks in the United States, all of which are included in line 13.

³ Consists of reverse RPs with brokers and dealers and loans to purchase and carry securities.

⁴ Includes vault cash, cash items in process of collection, balances due from depository institutions, and balances due from Federal Reserve Banks.

⁵ Excludes the due-from position with related foreign offices, which is included in line 25.

⁶ Excludes unearned income, reserves for losses on loans and leases, and reserves for transfer risk. Loans are reported gross of these items.

⁷ This balancing item is not intended as a measure of equity capital for use in capital adequacy analysis. On a seasonally adjusted basis this item reflects any differences in the seasonal patterns estimated for total assets and total liabilities.

⁸ Fair value of derivative contracts (interest rate, foreign exchange rate, other commodity and equity contracts) in a gain/loss position, as determined under FASB Interpretation No. 39

⁹ Includes mortgage-backed securities issued by U.S. government agencies, U.S. Government-sponsored enterprises, and private entities

¹⁰ Difference between fair value and historical cost for securities classified as available-for-sale under FASB Statement No., 115. Data are reported net of tax effects. Data shown are restated to include an estimate of these tax effects.

¹¹ Total amount outstanding

SECURITY ISSUES

Commercial Paper Outstanding, Weekly

Database: FIN
 Frequency: W@WED
 Units: Millions of dollars
 Adjustment: Not seasonally adjusted
 Source: Federal Reserve Bank of New York
 Note: In August 1974, commercial paper was reclassified as issued by financial or nonfinancial concerns, rather than bankrelated or nonbankrelated as previously classified

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
All issuers ¹	WF100	1970.18
Nonfinancial companies	WF111	1970.18
Financial companies	WF7801	1979.1
Net change in commercial paper outstanding Nonfinancial companies	WF7800	1983

¹ Effective December 1, 1982, there was a break in the commercial paper data. This break is due to misclassifications between dealer placed and directly placed, additions to the reporting panel, and the exclusion of broker or dealer placed borrowings under any master note agreements from the reported data. Effective January 1, 1988, there is a break in the data due to the addition of 8 brokers and dealers to the reporting panel.

Commercial Paper Outstanding, Monthly

Database: FIN
 Frequency: Monthly
 Units: Millions of dollars
 Adjustment: As indicated
 Source: Federal Reserve Bank of New York
 Note: In August 1974, commercial paper was reclassified as issued by financial or nonfinancial concerns, rather than bank-related or nonblank-related.

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Seasonally Adjusted		
Total	MF087	1991.1
Nonfinancial	MF092	1991.1
Domestic	MF9757	1991.1
Foreign	MF9758	1991.1
Financial	MF7834	1991.1
Domestic	MF9759	1991.1
Foreign	MF9760	1991.1
Not Seasonally Adjusted		
Total	MF025	1991.1
Nonfinancial	MF022	1991.1
Domestic	MF7837	1991.1
Foreign	MF7838	1991.1
Financial	MF7835	1991.1
Domestic	MF9761	1991.1
U.S. owned	MF9763	1991.1
Foreign bank parent	MF9764	1991.1
Foreign non-bank parent	MF9765	1991.1
Foreign	MF9762	1991.1
Bank	MF9766	1991.1
Other	MF9767	1991.1
Special categories		
Asset backed	MF9768	1992.3
Backed by letter of credit	MF9769	1992.3
SEC rule 2a-7, Tier-1 rating	MF9770	1992.3
SEC rule 2a-7, Tier-2 rating	MF9771	1992.3
Directly placed, non-financial	MF9772	1991.1
Directly placed, financial	MF018	1991.1
Sweeps of transaction deposits into MMDAs		
Monthly average of initial amount	MF9773	1994.1
Cumulative total	MF9774	1994.1

Federal Debt Subject to Statutory Limitation

Database: FIN
 Frequency: Quarterly
 Units: Billions of dollars
 Adjustment: Not seasonally adjusted
 Source: Treasury Department, Treasury Bulletin

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Amount outstanding		
Total	QF1020	1970
Public debt securities	QF1021	1970
Public debt securities held by the public	QF1022	1970
Public debt securities held by government	QF1023	1970
Agency securities	QF1024	1970
Agency securities held by the public	QF1025	1970
Interest-bearing debt subject to limitation		
Other debt	QF1026	1970
Debt outstanding subject to limitation		
Total	QF1027	1970
Public debt	QF1028	1970
Other debt	QF1029	1970
Memoranda		
Statutory debt limit	QF1030	1970

Summary of Gross Public Debt Outstanding of U.S. Treasury

Database: FIN
 Frequency: Monthly
 Units: Millions of dollars or as indicated
 Adjustment: Not seasonally adjusted
 Source: Treasury Department, Monthly Statement of the Public Debt, Treasury Bulletin, and FRB 1.41

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Average Interest Rate¹, Percent		
Marketable Interest-Bearing Debt		
Total Marketable	MF2793	1972.1
Treasury Bills	MF2790	1972.1
Treasury Notes	MF2791	1972.1
Treasury Bonds	MF2792	1972.1
Treasury Inflation-Indexed Notes	MF9707	1997.2
Treasury Inflation-Indexed Bonds	MF9777	1998.4
Federal Financing Bank	MF9778	1996.2
Nonmarketable Interest-Bearing Debt		
Total Nonmarketable	MF2796	1980.1
Domestic Series	MF9779	1996.2
Foreign Series	MF9780	1996.3
R.E.A Series	MF9781	1996.4
State and Local Government Series	MF2795	1980.1
United States Savings Securities	MF9782	1996.2
United States Savings Inflation Securities	MF9799	2001.3
Total Interest-Bearing Debt	MF102	1965.1
Amount Outstanding		
Marketable Interest-Bearing Debt		
Total Marketable	MF1974	1940
Treasury Bills	MF1975	1940
Treasury Notes	MF1976	1940
Treasury Bonds	MF1977	1940
Treasury Inflation-Indexed Notes	MF9708	1997.2
Treasury Inflation-Indexed Bonds	MF9791	1998
Federal Financing Bank	MF9792	1996
Nonmarketable Interest-Bearing Debt		
Total Nonmarketable	MF1978	1940
Domestic Series	MF9785	1996
Foreign Series	MF1980	1961.8
R.E.A. Series	MF7886	1975
State and Local Government Series	MF1979	1978.9
United States Savings Securities	MF9786	1996
Saving Bonds	MF7888	1960
Individual Retirement Bonds	MF7885	1975
Retirement Plan Bonds	MF7887	1975
Government Account Series	MF1982	1940
Total Public Debt Outstanding	MF1972	1940

¹ Average interest rates are calculated on the total unmatured interest-bearing debt.

Statutory Debt Limit

Database: FIN
 Frequency: Monthly, end of period
 Units: Millions of dollars
 Adjustment: Not seasonally adjusted
 Source: Treasury Department, Monthly Statement of the Public Debt, Treasury Bulletin,
 and FRB 1.41

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Public Debt Subject to Limit		
Less Amounts Not Subject to Limit		
Non-interest bearing Debt	MF9783	1996
Unamortized Discount	MF9787	1997
Federal Financing Bank	MF9792	1996
Total Public Debt Subject to Limit	MF9788	1997
Other Debt Subject to Limit		
Guaranteed Debt of Government Agencies	MF9789	1997
Total Debt Subject to Limit	MF1746	1971
Statutory Debt Limit	MF1716	1972
Balance of Statutory Debt Limit	MF9790	1997

Estimated Ownership of U.S. Treasury Securities

Database: FIN
 Frequency: Quarterly
 Units: Millions of dollars
 Adjustment: Not seasonally adjusted
 Source: Treasury Bulletin and FRB 1.41

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Total Public Debt (Face Value)	QF1021	1970Q1
Federal Reserve and Government Accounts	QF1031	1989Q1
U.S. Treasury and other federal agencies and trust funds	QF10393	1981Q1
Federal Reserve Banks	QF10394	1989Q1
Total Privately Held	QF1032	1989Q1
Depository Institutions	QF1033	1989Q1
U.S. Savings Bonds	QF1034	1989Q1
Private Pension Funds	QF1035	1989Q1
State and Local Government Pension Funds	QF1036	1989Q1
Insurance Companies	QF1037	1989Q1
Mutual Funds	QF1038	1989Q1
State and Local Governments	QF1039	1989Q1
Foreign and International	QF10391	1989Q1
Other Investors	QF10392	1989Q1

Public Debt Outstanding and Financing Cost

Database: FIN
 Frequency: Monthly
 Units: Millions of dollars or as indicated
 Adjustment: Not seasonally adjusted or as indicated
 Source: U.S. Treasury Department, Federal Reserve Bank of St. Louis

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
U.S. Budget plus off-budget, including Federal, Financing Bank, Surplus or Deficit (Total)	MF1726	1974
Borrowings from the Public-Federal Securities, Total	MF1727	1970.12
Means of Financing		
Total Surplus or Deficit	MF7871	1968
Reduction of Cash and Monetary Assets	MF7873	1974
Other	MF7872	1974
Liability Accounts		
Total Public Debt Securities Net of Premium and Discount	MF1116	1971.12
Total Borrowing from the Public	MF3490	1972
Asset Accounts		
U.S. Treasury Operating Cash (Federal Reserve Account)	MF7869	1974
U.S. Treasury Operating Cash (Tax & Loan Note Accounts)	MF7870	1974
Cash and Monetary Assets (U.S. Treasury Operating Cash) Balance	MF1717	1974.7
Agency Securities Issued Under Special Financing Authorities, Total Agency Securities	MF7876	1968
Investments of Federal Government Accounts in Federal Securities Grand Total (Federal and Trust Funds)	MF7874	1985.5
Marketable Interest-Bearing Public Debt, Privately Held Maturity Distribution		
Total	MF7970	1976.9
Maturity Class (1 year)	MF7877	1976.9
Maturity Class (1 to 5 year)	MF7878	1976.9
Maturity Class (5 to 10 year)	MF7881	1976.9
Maturity Class (10 to 20 year)	MF7879	1976.9
Maturity Class (20+ years)	MF7880	1976.9
Average Length	MF78801	1993.6
National Income Accounts Basis, Quarterly, SAAR		
Budget Receipts	QF820	1946
Budget Expenditures	QF822	1946
Budget Surplus or Deficit (-)	QF824	1947

U.S. Treasury Bill Auction Offerings

Database: FIN
 Start Date: Varies; 4-week bills begin 2001; most 13- and 26-week bills begin in 1998
 Frequency: Weekly
 Units: Percent or as indicated
 Adjustment: Not seasonally adjusted
 Source: U.S. Treasury Department

<u>SERIES DESCRIPTION</u>	<u>4-WEEK</u>	<u>SERIES CODE</u>	
		<u>13-WEEK</u>	<u>26-WEEK</u>
High Discount Rate	WF12702	WF1928	WF1929
High Investment Rate ¹	WF12703	WF1924	WF1925
Price Per \$100, Basic Points	WF12704	WF1926	WF1927
High Discount Rate Tender Allotment	WF12705	WF1922	WF1923
Median Discount Rate	WF12718	WF1930	WF1932
Percent of Competitive Tenders Accepted at or Below Median Rate	WF12719	WF12759	WF12771
Low Discount Rate	WF12720	WF1931	WF1933
Percent of Competitive Tenders Accepted at or Below Low Rate	WF12721	WF12760	WF12772
Bid-to-Cover Ratio	WF12722	WF12761	WF12773

¹ Equivalent coupon-issue yield.

U.S. Treasury Bill Auction, Amounts Tendered and Accepted

Database: FIN
 Start Date: Varies; 4-week bills begin 2001; most 13- and 26-week bills begin in 1998
 Frequency: Weekly
 Units: Millions of dollars
 Adjustment: Not seasonally adjusted
 Source: U.S. Treasury Department

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	
	<u>TENDERED</u>	<u>ACCEPTED</u>
4-Week Bills Tender Type		
Competitive	WF12706	WF12707
Noncompetitive	WF12708	WF12709
FIMA (Noncompetitive)	WF12710	WF12711
Subtotal	WF12712	WF12713
Federal Reserve	WF12714	WF12715
Total	WF12716	WF12717
13-Week Bills Tender Type		
Competitive	WF12750	WF12751
Noncompetitive	WF12752	WF1836
FIMA (Noncompetitive)	WF12753	WF12754
Subtotal	WF1834	WF1835
Federal Reserve	WF12755	WF12756
Total	WF12757	WF12758
26-Week Bills Tender Type		
Competitive	WF12762	WF12763
Noncompetitive	WF12764	WF1839
FIMA (Noncompetitive)	WF12765	WF12766
Subtotal	WF1837	WF1838
Federal Reserve	WF12767	WF12768
Total	WF12769	WF12770

Primary Dealer Transactions, U.S. Government/Federal Agency Securities

Database: FIN
 Frequency: Weekly
 Units: Millions of dollars
 Adjustment: Not seasonally adjusted
 Source: FRB 1.42 [U.S. Government Securities Dealers, Transactions](#)
 FRB 1.43 [U.S. Government Securities Dealers, Positions and Sources of Financing](#)
 Note: Averages for transactions and positions are based on number of trading days in the week.

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
OUTRIGHT TRANSACTIONS		
U.S. government securities		
Treasury bills	WF916	1973.1
Coupon securities		
Due in 3 years or less	WF12650	2001.29
Due in more than 3 years but less than or equal to 6 years	WF12651	2001.29
Due in more than 6 years but less than or equal to 11 years	WF12652	2001.29
Due in more than 11 years	WF12653	2001.29
Treasury Inflation Index Securities (TIIS)	WF12638	1998.4
Total U.S. government securities	WF905	1973.1
Federal Agency and Gov. Sponsored Enterprise Securities		
Discount notes	WF12639	1998.4
Coupon securities		
Due in 3 years or less	WF12654	2001.29
Due in more than 3 years but less than or equal to 6 years	WF12655	2001.29
Due in more than 6 years but less than or equal to 11 years	WF12656	2001.29
Due in more than 11 years	WF12657	2001.29
Total Federal Agency and Government Sponsored Enterprise Securities (excluding mortgage-backed securities)	WF8092	1981.1
Mortgage-backed securities	WF8093	1994.27
Corporate securities		
Due in 1 year or less	WF12658	2001.29
Due in more than 1 year	WF12659	2001.29
Total corporate securities	WF12660	2001.29

Primary Dealer Transactions, U.S. Government/Federal Agency Securities (Continued)

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
NET OUTRIGHT POSITION		
U.S. government securities		
Treasury bills	WF093	1970.1
Coupon securities:		
Due in 3 years or less	WF12661	2001.30
Due in more than 3 years but less than or equal to 6 years	WF12662	2001.30
Due in more than 6 years but less than or equal to 11 years	WF12663	2001.25
Due in more than 11 years	WF12664	2001.30
Treasury Inflation Index Securities (TIIS)	WF12643	1998.4
Total U.S. government securities	WF068	1960.21
Enterprise Securities		
Discount notes	WF12644	1998.4
Coupon securities		
Due in 3 years or less	WF12665	2001.30
Due in more than 3 but less than or equal to 6 years	WF12666	2001.30
Due in more than 6 but less than or equal to 11 years	WF12667	2001.30
Due in more than 11 years	WF12668	2001.30
Total (excluding mortgage-backed securities)	WF8096	1981.1
Mortgage-backed securities	WF8097	1981.1
Corporate securities		
Due in 1 year or less	WF12669	2001.30
Due in more than 1 year	WF12670	2001.30
Total corporate securities	WF12671	2001.30

Financing by Primary U.S. Government Securities Dealers

Database: FIN
 Start Date: Data begins with 2001:27
 Frequency: Weekly
 Units: Millions of dollars
 Adjustment: Not seasonally adjusted
 Source: Federal Reserve Bank of New York

<u>SERIES DESCRIPTION</u>	<u>OVERNIGHT & CONTINUING</u>	<u>TERM AGREEMENTS</u>	<u>TOTAL</u>
Securities in			
U.S. Treasury securities	WF12672	WF12673	WF12674
Federal agency and government Sponsored enterprise securities	WF12675	WF12676	WF12677
Mortgage-backed securities	WF12678	WF12679	WF12680
Corporate securities	WF12681	WF12682	WF12683
Securities out			
U.S. Treasury securities	WF12684	WF12685	WF12686
Federal agency and government Sponsored enterprise securities	WF12687	WF12688	WF12689
Mortgage-backed securities	WF12690	WF12691	WF12692
Corporate securities	WF12693	WF12694	WF12695
Memorandum			
Reverse repurchase agreements	WF12696	WF12697	WF12698
Repurchase agreements	WF12699	WF12700	WF12701

New Security Issues of Corporations

Database: FIN
 Frequency: Monthly
 Units: Millions of dollars
 Adjustment: Not seasonally adjusted
 Source: Bond Buyer
 Note: FRB 1.46 New Security Issues of Corporations
 Based on Securities and Exchange Commission data. Gross proceeds are derived by multiplying principal amounts by offering price.

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Gross proceeds of all corporate issues	MF945	1946
Bonds ¹	MF946	1946
Public offering	MF947	1952
Real estate and financial	MF938	1969
Stocks		
Total stocks (preferred and common)	MF7964	1946
Real estate and financial	MF939	1969

¹ Beginning in January 1983, new bond issues by industry group, as well as total bonds, will include only public offerings.

New Security Issues of State and Local Governments

Database: FIN
 Frequency: Weekly and Monthly
 Units: Millions of dollars
 Adjustment: Not seasonally adjusted
 Source: Bond Buyer, FRB 1.45 New Security Issues of State and Local Governments

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Weekly		
Bond Buyer 30 day visible supply of new municipal issues	WF612	1965.2
Monthly		
All issues, new and refunding ¹	MF915	1946
By type of issue		
General obligation	MF916	1957
Revenue	MF917	1957
By type of issuer		
State	MF920	1946
Special district and statutory authority ²	MF921	1946
Municipality, county, or townships	MF922	1946
Issues for new capital	MF924	1946
By use of proceeds		
Education	MF925	1946
Utilities	MF927	1946
Other purposes	MF930	1946

¹ Par amounts of long-term issues based on date of sale.

² Includes school districts.

Cash and Debt Operations of the U.S. Treasury

Database: DAILYFIN unless otherwise noted
 Frequency: Daily or as indicated
 Units: Millions of dollars
 Adjustment: Not seasonally adjusted
 Source: U.S. Treasury Department, Daily Treasury Statement

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Operating cash balance		
Total operating balance	DTS003	1992.8/3
Total operating balance, weekly	WF1786 ¹	1992.8/3
Federal Reserve account	DF45	1976.3/9
Tax and loan note accounts	DF46	1976.3/9
Deposits of operating cash		
Federal Reserve Account	DTS025	1992.8/3
Public debt receipts	DTS004	1992.8/3
Customs and certain excise taxes	DTS006	1992.8/3
Deposits by states:		
Unemployment	DTS007	1992.8/3
Supplemental security income	DTS008	1992.8/3
Energy receipts	DTS009	1992.8/3
Estate and gift taxes	DTS010	1992.8/3
Federal Reserve earnings	DTS013	1992.8/3
Foreign deposits, military sales	DTS014	1992.8/3
HUD receipts	DTS016	1992.8/3
Agriculture loan payments (Misc.)	DTS117	1996.10/01
Commodity Credit Corporation	DTS118	1996.10/01
Individual income and employment taxes, not withheld	DTS017	1992.8/3
Postal Service receipts	DTS018	1992.8/3
Taxes received	DTS020	1992.8/3
Total other deposits	DTS022	1992.8/3
Change in balance of uncollected funds	DTS023	1992.8/3
Transfers from depositories	DTS024	1992.8/3
Total tax and loan note accounts	DTS028	1992.8/3
Taxes received	DTS026	1992.8/3
Transfers from Federal Reserve banks	DTS027	1992.8/3
Total deposits (net of transfers)	DTS029	1992.8/3
Withdrawals of operating cash		
Public debt redemptions	DTS030	1992.8/3
Commodity Credit Corporation (net)	DTS032	1992.8/3
Defense vendor payments (EFT)	DTS116	1992.8/3
Direct deposit (EFT) federal salaries	DTS033	1992.8/3
Education grants and payments	DTS034	1992.8/3
Energy grants and payments	DTS035	1992.8/3
Federal employees insurance payments	DTS036	1992.8/3

¹ Available in the FIN database.

Cash and Debt Operations of the U.S. Treasury (Continued)

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Withdrawals of operating cash (continued)		
Federal Highway Administration	DTS037	1992.8/3
Food stamps	DTS038	1992.8/3
HUD payments	DTS041	1992.8/3
Interest on public debt	DTS042	1992.8/3
Labor Department programs	DTS043	1992.8/3
Medicare	DTS044	1992.8/3
Miscellaneous food and nutrition service	DTS045	1992.8/3
National Aeronautics and Space Administration (NASA)	DTS046	1992.8/3
Unemployment insurance benefits	DTS048	1992.8/3
Family Support Payments (HHS)	DTS119	1996.10/01
HHS Grants (Misc.)	DTS120	1996.10/01
Medicaid	DTS121	1996.10/01
Postal Service money orders & other	DTS122	1996.10/01
Total other withdrawals	DTS050	1992.8/3
Other withdrawals, unclassified	DTS049	1992.8/3
Transfers to depositories	DTS051	1992.8/3
Federal Reserve account	DTS052	1992.8/3
Tax and loan note accounts		
Transfers to Federal Reserve banks	DTS053	1992.8/3
Total withdrawals (net of transfers)	DTS054	1992.8/3
Net change in operating cash balance	DTS055	1992.8/3
Public debt transactions¹		
Total issues	DTS068	1992.8/3
Marketable:		
Bills:		
Regular series	DTS056	1992.8/3
Cash management series	DTS057	1992.8/3
Notes	DTS058	1992.8/3
Bonds	DTS059	1992.8/3
Inflation indexed securities increment	DTS123	1992.8/3
Federal Financing Bank	DTS060	1992.8/3
Nonmarketable:		
Depositary compensation security	DTS125	2003.7/14
Savings and retirement plan series		
Cash issue price	DTS061	1992.8/3
Interest increment	DTS062	1992.8/3
Government account series	DTS063	1992.8/3
Domestic series	DTS064	1992.8/3
Foreign series	DTS065	1992.8/3
State and local series	DTS066	1992.8/3
Other	DTS067	1992.8/3

¹ Stated at face value except for savings and retirement plan securities which are stated at current redemption value.

Cash and Debt Operations of the U.S. Treasury (Continued)

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Public debt transactions¹ (continued)		
Total redemptions	DTS079	1992.8/3
Marketable:		
Bills	DTS069	1992.8/3
Notes	DTS070	1992.8/3
Bonds	DTS071	1992.8/3
Federal Financing Bank	DTS072	1992.8/3
Nonmarketable:		
Depository compensation security	DTS126	2003.7/14
Savings and retirement plan series	DTS073	1992.8/3
Government account series	DTS074	1992.8/3
Domestic series	DTS075	1992.8/3
Foreign series	DTS076	1992.8/3
State and local series	DTS077	1992.8/3
Other	DTS078	1992.8/3
Net change in public debt outstanding	DTS080	1992.8/3
Adjustment of public debt transactions to cash basis		
Public debt cash receipts		
Public debt issues		
Premium on new issues	DTS081	1992.8/3
Discount in new issues:		
Bills	DTS082	1992.8/3
Bonds and notes	DTS083	1992.8/3
Government account transaction	DTS084	1992.8/3
Interest increment on savings and retirement plan series	DTS085	1992.8/3
Total public debt cash receipts deposited in Federal Reserve account	DTS086	1992.8/3
Inflation indexed securities increment	DTS124	1992.8/3
Public debt cash redemptions		
Government account transactions	DTS087	1992.8/3
Total public debt cash redemptions	DTS088	1992.8/3
Debt subject to limit		
Total public debt outstanding	DTS089	1992.8/3
Less public debt not subject to limit:		
Miscellaneous debt	DTS090	1992.8/3
Discount adjustment ²	DTS091	1992.8/3
Federal Financing Bank	DTS092	1992.8/3
Plus other obligations subject to limit:		
Guaranteed debt of federal agencies	DTS093	1992.8/3
Total subject to limit	DTS094	1992.8/3
Statutory limit	DTS095	1992.8/3

¹ Stated at face value except for savings and retirement plan securities which are stated at current redemption value.

² Represents the un-amortized discount on Treasury bills and zero-coupon bonds.

Cash and Debt Operations of the U.S. Treasury (Continued)

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Federal tax deposits		
Withheld income and employment taxes	DTS096	1992.8/3
Individual estimated income taxes	DTS097	1992.8/3
Railroad retirement taxes	DTS098	1992.8/3
Excise taxes	DTS099	1992.8/3
Corporation income taxes	DTS100	1992.8/3
Federal unemployment taxes	DTS101	1992.8/3
Change in balance of unclassified taxes	DTS102	1992.8/3
Total	DTS103	1992.8/3
These receipts were deposited in:		
Federal Reserve account:		
Directly	DTS104	1992.8/3
Remittance option depositories	DTS105	1992.8/3
Tax and loan note accounts	DTS106	1992.8/3
Inter-agency transfers	DTS107	1992.8/3
Tax and loan note accounts by depository category		
Investments:		
Credits	DTS109	1992.8/3
Transfers to depositories	DTS110	1992.8/3
Withdrawals:		
Treasury initiated	DTS111	1992.8/3
Depository initiated	DTS112	1992.8/3
Income tax refunds issued		
Individual	DTS114	1992.8/3
Business	DTS115	1992.8/3

CONSUMER CREDIT

Consumer Credit Outstanding

Database: FIN
 Frequency: Monthly
 Units: Millions of dollars
 Adjustment: As indicated
 Source: FR G.19 Consumer Credit Outstanding (FRB 1.55)
 Note: All non-installment credit is now included within the "Other" category

<u>SERIES DESCRIPTION</u>	<u>SEASONALLY ADJUSTED</u>		<u>NOT SEASONALLY ADJUSTED</u>		<u>START DATE</u>
	<u>LEVEL</u>	<u>NET CHANGE</u> ¹	<u>LEVEL</u>	<u>NET CHANGE</u> ¹	
Total	MF1791	MF7936	MF1086	MF7937	1943
By holder					
Commercial banks	---	---	MF1107	MF7939	1943
Finance companies	---	---	MF1122	MF7945	1943
Credit unions	---	---	MF1088	MF7941	1943
Federal government and Sallie Mae	---	---	MF3470	---	1945
Savings institutions	---	---	MF9001	MF7949	1943
Nonfinancial business	---	---	MF9080	---	1943
Pools of securitized assets	---	---	MF9015	MF7973	1989
By type of credit					
Revolving ²	MF1663	MF7935	MF9025	---	1968
Commercial banks	---	---	MF1080	MF7928	1968
Nonfinancial business	---	---	MF9081	---	1971
Pools of securitized assets	---	---	MF9017	MF7977	1989
Finance companies	---	---	MF9709	---	1984
Credit Unions	---	---	MF9083	---	1984
Federal government and Sallie Mae	---	---	MF3471	---	2003
Savings Institutions	---	---	MF9084	---	1968
Non-revolving credit	MF9091	---	MF9085	---	1943
Commercial banks	---	---	MF9086	---	1943
Finance companies	---	---	MF9087	---	1943
Credit unions	---	---	MF9088	---	1943
Federal government and Sallie Mae	---	---	MF3472	---	1945
Savings institutions	---	---	MF9089	---	1943
Nonfinancial business	---	---	MF9082	---	1943
Pools of securitized assets	---	---	MF9090	---	1989

¹ Net change series begin 1 month after the start date given for the seasonally adjusted (SA) and not seasonally adjusted (NSA) series.

² As of 1989.12 data includes revolving credit for finance companies.

MORTGAGE ACTIVITY

Mortgage Debt Outstanding

Database: FIN
 Frequency: Quarterly
 Units: Millions of dollars or as indicated
 Adjustment: Not seasonally adjusted
 Source: FRB 1.54 Mortgage Debt Outstanding

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
All holders total	QF0392	1951
1-4 family residences	QF0397	1951
Multi family residences	QF0494	1949
Multi family and commercial	QF0400	1951
Farm	QF0403	1951
Nonfarm	QF0396	
Major Financial Institutions	QF0393	1951
1-4 family residence	QF0398	1951
Multi family and nonfarm, nonresidential	QF0404	1951
Farm	QF0401	1951
Commercial banks	QF0417	1951
Residential	QF0419	1951
1-4 family residences	QF0470	1949
Multi family residences	QF0471	1949
Nonfarm, nonresidential	QF0423	1951
Farm	QF0424	1951
Savings institutions		
1-4 family residences	QF0480	1949
Multi family residences	QF0481	1949
Nonfarm, nonresidential	QF0484	1949
Farm	QF0485	1949
Life insurance companies		
1-4 family residences	QF0476	1949
Multi family residences	QF0477	1949
Nonfarm, nonresidential	QF0486	1949
Farm	QF0487	1949

Mortgage Debt Outstanding (Continued)

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Federal and Related Agencies	QF0394	1951
Federal National Mortgage Association		
1-4 family residences	QF0478	1969
Multi family residences	QF0479	1969
Mortgage Pools or Trusts	QF0408	1970
Government National Mortgage Association, Total	QF0409	1970
1-4 family residences	QF0410	1970
Multi family residences	QF0411	1972
Federal Home Loan Mortgage Corporation	QF0412	1971.4
1-4 family residence	QF0413	1971.4
Multi family residences	QF0414	1971.4
Federal National Mortgage Association		
1-4 family residences	QF0490	1981.4
Multi family residences	QF0491	1984.3
Farmers Home Administration	QF0415	1970
1-4 family residences	QF0416	1970
Multi family residences	QF0433	1970
Nonfarm, nonresidential	QF0434	1970
Farm	QF0435	1970
Individuals and others, total	QF0395	1951
1-4 family residences	QF0492	1949
Multi family residences	QF0493	1949

Mortgage Yields

Database: FIN
 Frequency: Weekly or as indicated
 Units: Percent or as indicated
 Adjustment: Not seasonally adjusted
 Source: Federal National Mortgage Association or as indicated

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Net yields of mortgage commitments made by FNMA, 30-day mandatory delivery of fixed rate whole loans		
Conventional mortgages	WF7775	1982.17
Standard FHA/VA mortgages	WF7776	1982.17
Weekly average of daily posted yields, all delivery programs, FHLMC		
15-year fixed rate mortgages	WF7881	1990.40
30-year fixed rate mortgages	WF7880	1990.40
Average net yield on 30-year mortgage commitments for delivery within 30 days, (Freddie Mac), The Daily Press, week ending Wednesday, average percent per annum	WF7788	1977.22
Investor yield on GNMA mortgage-backed securities, coupon rate 50 basis points below current FHA ceiling, FRB, monthly	MF5120	1971.2

Mortgage Commitment Rates

Database: FIN
 Frequency: Weekly, Friday data
 Units: Percent
 Adjustment: Not seasonally adjusted
 Source: FHLMC, Primary Mortgage Market Survey

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Conventional 30-year fixed rate mortgages		
U.S. total	WF7786	1971.4/2
Northeast	WF7790	1981.1/30
Southeast	WF7791	1981.1/30
North Central	WF7792	1981.1/30
Southwest	WF7793	1981.1/30
West	WF7794	1981.1/30
Fees and points, U.S. total	WF7787	1972.1/7
Adjustable rate mortgages		
U.S. total	WF7795	1986.4/4
Northeast	WF7796	1986.4/11
Southeast	WF7797	1986.4/11
North Central	WF7798	1986.4/11
Southwest	WF7799	1986.4/11
West	WF7753	1986.4/11
Fees and points, U.S. total	WF7754	1986.1/3

FINANCE COMPANIES

Finance Company Owned and Managed Receivables

Database: FIN
 Frequency: Monthly
 Units: Billions of current dollars
 Adjustment: As indicated
 Source: Finance Companies FRB (G.20)

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Seasonally Adjusted		
Total ¹	MF9710	1985.6
Consumer	MF9711	1985.6
Real estate	MF9712	1989.1
Business	MF9713	1985.6
Not Seasonally Adjusted		
Total	MF9714	1943.1
Consumer	MF9715	1943.1
Motor vehicle loans	MF9716	1943.1
Motor vehicle leases	MF9717	1980.6
Revolving ²	MF9718	1984.12
Other ³	MF9719	1943.1
Securitized assets ⁴		
Motor vehicle loans	MF9720	1989.1
Motor vehicle leases	MF9721	1990.6
Revolving	MF9722	1996.6
Other	MF9723	1989.1
Real estate	MF9724	1985.6
1-to 4-family	MF9725	1996.6
Other	MF9726	1996.6
Securitized real estate assets ⁴		
1-to 4-family	MF9727	1996.6
Other	MF9728	1996.6

¹ Includes finance company subsidiaries of bank holding companies but not of retailers and banks.

² Excludes revolving credit reported as held by depository institutions that are subsidiaries of finance companies.

³ Includes personal cash loans, mobile home loans, and loans to purchase other types of consumer goods such as appliances, apparel boats, and recreation vehicles.

⁴ Outstanding balances of pools upon which securities have been issued; these balances are no longer carried on the balance sheets of the loan originator.

Finance Company Owned and Managed Receivables (Continued)

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Not Seasonally Adjusted (continued)		
Business	MF9729	1980.6
Motor vehicles	MF9730	1980.6
Retail loans	MF9731	1980.6
Wholesale loans ¹	MF9732	1980.6
Leases	MF9733	1980.6
Equipment	MF9734	1985.6
Loans	MF9735	1985.6
Leases	MF9736	1985.6
Other business receivables ²	MF9737	1980.6
Securitized assets ³		
Motor vehicles	MF9738	1990.6
Retail loans	MF9739	1990.6
Wholesale loans	MF9740	1990.8
Leases	MF9741	1996.6
Equipment	MF9742	1990.6
Loans	MF9743	1992.6
Leases	MF9744	1990.6
Other business receivables ²	MF9745	1990.12

¹ Credit arising from transactions between manufactures and dealers, that is, floor plan financing.

² Includes loans on commercial accounts receivable, factored commercial accounts, and receivable dealer capital; small loans used primarily for business or farm purposes, and wholesale and lease paper for mobile homes, campers, and travel trailers.

³ Outstanding balances of pools upon which securities have been issued; these balances are no longer carried on the balance sheets of the loan originator.

Money Market Funds

Database: FIN
 Frequency: Monthly
 Units: Millions of dollars
 Adjustment: Not seasonally adjusted
 Source: Investment Company Institute

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Month-end taxable portfolio holdings		
Total net assets	MF0001	1975.12
U.S. Treasury bills	MF0002	1979.4
Other Treasury securities	MF0003	1979.4
U.S. government agency securities	MF0004	1980.2
Repurchase agreements	MF0005	1980.2
Eurodollar CDs	MF0008	1980.2
Commercial paper	MF0009	1976
Bankers' acceptances	MF0010	1976
Cash reserves less liabilities	MF0011	1976
Other assets	MF0012	1976

EQUITIES AND FUTURES

Stock Price Indexes, Daily

Database: DAILYFIN
 Frequency: Daily
 Adjustment: Not seasonally adjusted
 Source: The Daily Press, and Frank Russell Company

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Dow Jones Indexes:		
Stock price index		
Industrial average, 30 stocks	DF36	1974.1/01
Transportation average, 20 stocks	DF37	1974.1/01
Utilities average, 15 stocks	DF38	1974.1/01
Composite, 65 stocks (30 industrials, 20 transportation, 15 utilities)	DF39	1974.1/01
Bond average, 20 bonds	DF40	1981.1/01
Corporate bond average	DF401	2002.4/09
Wilshire 5000 stock index	DF43	1982.1/4
NASDAQ stock price index		
Composite	DF65	1991.1/01
Industrial	DF66	1991.1/01
Frank Russell company stock index		
Russell 1000, December 31, 1986=130	DF75	1986.12/31
Russell 2000, December 31, 1986=135	DF76	1986.12/31
Russell 3000, December 31, 1986=140	DF77	1986.12/31

Stock Indexes: 400 MidCap Series, GICS Basis

Database: DAILYFIN
 Start Date: Varies
 Frequency: Daily
 Units: December 31, 1994=100 or as indicated
 Adjustment: Not seasonally adjusted
 Source: Standard and Poor's MidCap 400 Indexes of the Security Markets

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	
	<u>INDEX VALUE</u>	<u>MARKET VALUE</u>
S&P400 , December 29, 1995 = 100	DSP4I400	DSP4M400
S&P400 (growth)	DSP4I900	DSP4M900
S&P400 (value)	DSP4I905	DSP4M905
Advertising (SubInd)	DSP4I25401010	DSP4M25401010
Aerospace & Defense (Industry)	DSP4I201010	DSP4M201010
Aerospace & Defense (SubInd)	DSP4I20101010	DSP4M20101010
Air Freight & Couriers (Industry)	DSP4I203010	DSP4M203010
Air Freight & Couriers (SubInd)	DSP4I20301010	DSP4M20301010
Airlines (Industry)	DSP4I203020	DSP4M203020
Airlines (SubInd)	DSP4I20302010	DSP4M20302010
Aluminum (SubInd)	DSP4I15104010	DSP4M15104010
Apparel & Accessories (SubInd)	DSP4I25203010	DSP4M25203010
Apparel Retail (SubInd)	DSP4I25504010	DSP4M25504010
Application Software (SubInd)	DSP4I45103010	DSP4M45103010
Auto Components (Industry)	DSP4I251010	DSP4M251010
Automobiles & Components (Industry)	DSP4I2510	DSP4M2510
Automobiles (Industry)	DSP4I251020	DSP4M251020
Auto Parts & Equipment (SubInd)	DSP4I25101010	DSP4M25101010
Banks (Industry)	DSP4I401010	DSP4M401010
Banks (Industry)	DSP4I4010	DSP4M4010
Banks (SubInd)	DSP4I40101010	DSP4M40101010
Beverages (Industry)	DSP4I302010	DSP4M302010
Biotechnology (Industry)	DSP4I352010	DSP4M352010
Biotechnology (SubInd)	DSP4I35201010	DSP4M35201010
Broadcasting & Cable TV (SubInd)	DSP4I25401020	DSP4M25401020
Building Products (Industry)	DSP4I201020	DSP4M201020
Building Products (SubInd)	DSP4I20102010	DSP4M20102010
Capital Goods (Industry)	DSP4I2010	DSP4M2010
Casinos & Gaming (SubInd)	DSP4I25301010	DSP4M25301010
Catalog Retail (SubInd)	DSP4I25502010	DSP4M25502010
Chemicals (Industry)	DSP4I151010	DSP4M151010
Commercial Printing (SubInd)	DSP4I20201010	DSP4M20201010
Commercial Services and Supplies (Industry)	DSP4I202010	DSP4M202010
Commercial Services and Supplies (Industry)	DSP4I2020	DSP4M2020

Stock Indexes: 400 MidCap Series, GICS Basis (Continued)

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	
	<u>INDEX VALUE</u>	<u>MARKET VALUE</u>
Commodity Chemicals (SubInd)	DSP4I15101010	DSP4M15101010
Communications Equipment (Industry)	DSP4I452010	DSP4M452010
Computer & Electronics Retail (SubInd)	DSP4I25504020	DSP4M25504020
Computers & Peripherals (Industry)	DSP4I452020	DSP4M452020
Computer Storage & Peripherals (SubInd)	DSP4I45202020	DSP4M45202020
Construction & Engineering (Industry)	DSP4I201030	DSP4M201030
Construction & Engineering (SubInd)	DSP4I20103010	DSP4M20103010
Construction & Farm Machinery (SubInd)	DSP4I20106010	DSP4M20106010
Construction Materials (Industry)	DSP4I151020	DSP4M151020
Construction Materials (SubInd)	DSP4I15102010	DSP4M15102010
Consumer Discretionary (Sector)	DSP4I25	DSP4M25
Consumer Durables & Apparel (Industry)	DSP4I2520	DSP4M2520
Consumer Electronics (SubInd)	DSP4I25201010	DSP4M25201010
Consumer Finance (SubInd)	DSP4I40201010	DSP4M40201010
Consumer Staples (Sector)	DSP4I30	DSP4M30
Containers & Packaging (Industry)	DSP4I151030	DSP4M151030
Data Processing Services (SubInd)	DSP4I20201020	DSP4M20201020
Department Stores (SubInd)	DSP4I25503010	DSP4M25503010
Distillers and Vintners (SubInd)	DSP4I30201020	DSP4M30201020
Diversified Chemicals (SubInd)	DSP4I15101020	DSP4M15101020
Diversified Commercial Services (SubInd)	DSP4I20201030	DSP4M20201030
Diversified Financials (Industry)	DSP4I402010	DSP4M402010
Diversified Financials (Industry)	DSP4I4020	DSP4M4020
Diversified Financial Services (SubInd)	DSP4I40201020	DSP4M40201020
Diversified Metals & Mining (SubInd)	DSP4I15104020	DSP4M15104020
Diversified Telecommunication Services (Industry)	DSP4I501010	DSP4M501010
Drug Retail (SubInd)	DSP4I30101010	DSP4M30101010
Electrical Components & Equipment (SubInd)	DSP4I20104010	DSP4M20104010
Electrical Equipment (Industry)	DSP4I201040	DSP4M201040
Electric Utilities (Industry)	DSP4I551010	DSP4M551010
Electric Utilities (SubInd)	DSP4I55101010	DSP4M55101010
Electronic Equipment & Instruments (Industry)	DSP4I452030	DSP4M452030
Electronic Equipment & Instruments (SubInd)	DSP4I45203010	DSP4M45203010
Employment Services (SubInd)	DSP4I20201040	DSP4M20201040
Energy (Industry)	DSP4I1010	DSP4M1010
Energy (Sector)	DSP4I10	DSP4M10
Energy Equipment & Services (Industry)	DSP4I101010	DSP4M101010

Stock Indexes: 400 MidCap Series, GICS Basis (Continued)

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	
	<u>INDEX VALUE</u>	<u>MARKET VALUE</u>
Fertilizers & Agricultural Chemicals (SubInd)	DSP4I15101030	DSP4M15101030
Financials (Sector)	DSP4I40	DSP4M40
Food & Drug Retailing (Industry)	DSP4I301010	DSP4M301010
Food & Drug Retailing (Industry)	DSP4I3010	DSP4M3010
Food Beverage & Tobacco (Industry)	DSP4I3020	DSP4M3020
Food Products (Industry)	DSP4I302020	DSP4M302020
Food Retail (SubInd)	DSP4I30101030	DSP4M30101030
Forest Products (SubInd)	DSP4I15105010	DSP4M15105010
Gas Utilities (Industry)	DSP4I551020	DSP4M551020
Gas Utilities (SubInd)	DSP4I55102010	DSP4M55102010
General Merchandise Stores (SubInd)	DSP4I25503020	DSP4M25503020
HealthCare (Sector)	DSP4I35	DSP4M35
HealthCare Distributors & Services (SubInd)	DSP4I35102010	DSP4M35102010
HealthCare Equipment (SubInd)	DSP4I35101010	DSP4M35101010
HealthCare Equipment & Services (Industry)	DSP4I3510	DSP4M3510
HealthCare Equipment & Supplies (Industry)	DSP4I351010	DSP4M351010
HealthCare Facilities (SubInd)	DSP4I35102020	DSP4M35102020
HealthCare Providers & Services (Industry)	DSP4I351020	DSP4M351020
HealthCare Supplies (SubInd)	DSP4I35101020	DSP4M35101020
Homebuilding (SubInd)	DSP4I25201030	DSP4M25201030
Home Furnishings (SubInd)	DSP4I25201020	DSP4M25201020
Hotels (SubInd)	DSP4I25301020	DSP4M25301020
Hotels Restaurants & Leisure (Industry)	DSP4I253010	DSP4M253010
Hotels Restaurants & Leisure (Industry)	DSP4I2530	DSP4M2530
Household & Personal Products (Industry)	DSP4I3030	DSP4M3030
Household Durables (Industry)	DSP4I252010	DSP4M252010
Household Products (Industry)	DSP4I303010	DSP4M303010
Household Products (SubInd)	DSP4I30301010	DSP4M30301010
Housewares & Specialties (SubInd)	DSP4I25201050	DSP4M25201050
Industrial Conglomerates (Industry)	DSP4I201050	DSP4M201050
Industrial Conglomerates (SubInd)	DSP4I20105010	DSP4M20105010
Industrial Gases (SubInd)	DSP4I15101040	DSP4M15101040
Industrial Machinery (SubInd)	DSP4I20106020	DSP4M20106020
Industrials (Sector)	DSP4I20	DSP4M20
Information Technology (Sector)	DSP4I45	DSP4M45
Insurance (Industry)	DSP4I403010	DSP4M403010
Insurance (Industry)	DSP4I4030	DSP4M4030
Insurance Brokers (SubInd)	DSP4I40301010	DSP4M40301010

Stock Indexes: 400 MidCap Series, GICS Basis (Continued)

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	
	<u>INDEX VALUE</u>	<u>MARKET VALUE</u>
Integrated Oil & Gas (SubInd)	DSP4I10102010	DSP4M10102010
Integrated Telecommunication Services (SubInd)	DSP4I50101020	DSP4M50101020
Internet & Catalog Retail (Industry)	DSP4I255020	DSP4M255020
Internet Software & Services (Industry)	DSP4I451010	DSP4M451010
Internet Software & Services (SubInd)	DSP4I45101010	DSP4M45101010
IT Consulting & Services (Industry)	DSP4I451020	DSP4M451020
IT Consulting & Services (SubInd)	DSP4I45102010	DSP4M45102010
Leisure Equipment & Products (Industry)	DSP4I252020	DSP4M252020
Leisure Facilities (SubInd)	DSP4I25301030	DSP4M25301030
Leisure Products (SubInd)	DSP4I25202010	DSP4M25202010
Life & Health Insurance (SubInd)	DSP4I40301020	DSP4M40301020
Machinery (Industry)	DSP4I201060	DSP4M201060
Managed HealthCare (SubInd)	DSP4I35102030	DSP4M35102030
Marine (Industry)	DSP4I203030	DSP4M203030
Marine (SubInd)	DSP4I20303010	DSP4M20303010
Materials (Industry)	DSP4I1510	DSP4M1510
Materials (Sector)	DSP4I15	DSP4M15
Meat Poultry & Fish (SubInd)	DSP4I30202020	DSP4M30202020
Media (Industry)	DSP4I254010	DSP4M254010
Media (Industry)	DSP4I2540	DSP4M2540
Metals & Mining (Industry)	DSP4I151040	DSP4M151040
Movies & Entertainment (SubInd)	DSP4I25401030	DSP4M25401030
Multi-line Insurance (SubInd)	DSP4I40301030	DSP4M40301030
Multiline Retail (Industry)	DSP4I255030	DSP4M255030
Multi-Utilities (Industry)	DSP4I551030	DSP4M551030
Multi-Utilities (SubInd)	DSP4I55103010	DSP4M55103010
Networking Equipment (SubInd)	DSP4I45201010	DSP4M45201010
Office Services & Supplies (SubInd)	DSP4I20201060	DSP4M20201060
Oil & Gas (Industry)	DSP4I101020	DSP4M101020
Oil & Gas Drilling (SubInd)	DSP4I10101010	DSP4M10101010
Oil & Gas Equipment & Services (SubInd)	DSP4I10101020	DSP4M10101020
Oil & Gas Exploration & Production (SubInd)	DSP4I10102020	DSP4M10102020
Oil & Gas Refining & Marketing (SubInd)	DSP4I10102030	DSP4M10102030
Packaged Foods (SubInd)	DSP4I30202030	DSP4M30202030
Paper & Forest Products (Industry)	DSP4I151050	DSP4M151050
Paper Packaging (SubInd)	DSP4I15103020	DSP4M15103020
Paper Products (SubInd)	DSP4I15105020	DSP4M15105020
Personal Products (Industry)	DSP4I303020	DSP4M303020
Personal Products (SubInd)	DSP4I30302010	DSP4M30302010
Pharmaceuticals (Industry)	DSP4I352020	DSP4M352020
Pharmaceuticals (SubInd)	DSP4I35202010	DSP4M35202010

Stock Indexes: 400 MidCap Series, GICS Basis (Continued)

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	
	<u>INDEX VALUE</u>	<u>MARKET VALUE</u>
Pharmaceuticals & Biotechnology (Industry)	DSP4I3520	DSP4M3520
Property & Casualty Insurance (SubInd)	DSP4I40301040	DSP4M40301040
Publishing & Printing (SubInd)	DSP4I25401040	DSP4M25401040
Railroads (SubInd)	DSP4I20304010	DSP4M20304010
Real Estate Investment Trusts (SubInd)	DSP4I40401010	DSP4M40401010
Reinsurance (SubInd)	DSP4I40301050	DSP4M40301050
Restaurants (SubInd)	DSP4I25301040	DSP4M25301040
Retailing (Industry)	DSP4I2550	DSP4M2550
Road & Rail (Industry)	DSP4I203040	DSP4M203040
Semiconductor Equipment (SubInd)	DSP4I45205010	DSP4M45205010
Semiconductor Equipment & Products (Industry)	DSP4I452050	DSP4M452050
Semiconductors (SubInd)	DSP4I45205020	DSP4M45205020
Soft Drinks (SubInd)	DSP4I30201030	DSP4M30201030
Software (Industry)	DSP4I451030	DSP4M451030
Software & Services (Industry)	DSP4I4510	DSP4M4510
Specialty Chemicals (SubInd)	DSP4I15101050	DSP4M15101050
Specialty Retail (Industry)	DSP4I255040	DSP4M255040
Specialty Stores (SubInd)	DSP4I25504040	DSP4M25504040
Steel (SubInd)	DSP4I15104050	DSP4M15104050
Systems Software (SubInd)	DSP4I45103020	DSP4M45103020
Technology Hardware & Equipment (Industry)	DSP4I4520	DSP4M4520
Telecommunications Equipment (SubInd)	DSP4I45201020	DSP4M45201020
Telecommunication Services (Industry)	DSP4I5010	DSP4M5010
Telecommunication Services (Sector)	DSP4I50	DSP4M50
Textiles (SubInd)	DSP4I25203030	DSP4M25203030
Textiles & Apparel (Industry)	DSP4I252030	DSP4M252030
Tires & Rubber (SubInd)	DSP4I25101020	DSP4M25101020
Tobacco (Industry)	DSP4I302030	DSP4M302030
Tobacco (SubInd)	DSP4I30203010	DSP4M30203010
Trading Companies & Distributors (Industry)	DSP4I201070	DSP4M201070
Trading Companies & Distributors (SubInd)	DSP4I20107010	DSP4M20107010
Transportation (Industry)	DSP4I2030	DSP4M2030
Trucking (SubInd)	DSP4I20304020	DSP4M20304020
Utilities (Industry)	DSP4I5510	DSP4M5510
Utilities (Sector)	DSP4I55	DSP4M55
Water Utilities (Industry)	DSP4I551040	DSP4M551040
Water Utilities (SubInd)	DSP4I55104010	DSP4M55104010
Wireless Telecommunication Services (Industry)	DSP4I501020	DSP4M501020
Wireless Telecommunication Services (SubInd)	DSP4I50102010	DSP4M50102010

Stock Indexes: 500, GICS Basis

Database: DAILYFIN
 Start Date: Varies
 Frequency: Daily
 Units: December 31, 1994=100 or as indicated
 Adjustment: Not seasonally adjusted
 Source: Standard and Poor's Indexes of the Security Markets

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	
	<u>INDEX VALUE</u>	<u>MARKET VALUE</u>
S&P500	DSP5I100	DSP5M100
S&P500 (1941-43=100)	DSP5I500	DSP5M500
S&P500 (growth)	DSP5I900	DSP5M900
S&P500 (capitalization weighted-500 stocks)	DSPSI500H	
Advertising (SubInd)	DSP5I25401010	DSP5M25401010
Aerospace & Defense (Industry)	DSP5I201010	DSP5M201010
Aerospace & Defense (SubInd)	DSP5I20101010	DSP5M20101010
Agricultural Products (SubInd)	DSP5I30202010	DSP5M30202010
Air Freight & Couriers (Industry)	DSP5I203010	DSP5M203010
Air Freight & Couriers (SubInd)	DSP5I20301010	DSP5M20301010
Airlines (Industry)	DSP5I203020	DSP5M203020
Airlines (SubInd)	DSP5I20302010	DSP5M20302010
Alternative Carriers (SubInd)	DSP5I50101010	DSP5M50101010
Aluminum (SubInd)	DSP5I15104010	DSP5M15104010
Apparel & Accessories (SubInd)	DSP5I25203010	DSP5M25203010
Apparel Retail (SubInd)	DSP5I25504010	DSP5M25504010
Application Software (SubInd)	DSP5I45103010	DSP5M45103010
Auto Components (Industry)	DSP5I251010	DSP5M251010
Automobile Manufacturers (SubInd)	DSP5I25102010	DSP5M25102010
Automobiles (Industry)	DSP5I251020	DSP5M251020
Automobiles & Components (Industry)	DSP5I2510	DSP5M2510
Auto Parts & Equipment (SubInd)	DSP5I25101010	DSP5M25101010
Banks (Composite)	DSP5I920	DSP5M920
Banks (Industry)	DSP5I401010	DSP5M401010
Banks (Industry)	DSP5I4010	DSP5M4010
Banks (SubInd)	DSP5I40101010	DSP5M40101010
Beverages (Industry)	DSP5I302010	DSP5M302010
Biotechnology (Industry)	DSP5I352010	DSP5M352010
Biotechnology (SubInd)	DSP5I35201010	DSP5M35201010
Brewers (SubInd)	DSP5I30201010	DSP5M30201010
Broadcasting & Cable TV (SubInd)	DSP5I25401020	DSP5M25401020
Building Products (Industry)	DSP5I201020	DSP5M201020
Building Products (SubInd)	DSP5I20102010	DSP5M20102010
Capital Goods (Industry)	DSP5I2010	DSP5M2010
Casinos & Gaming (SubInd)	DSP5I25301010	DSP5M25301010
Chemicals (Composite)	DSP5I901	DSP5M901
Chemicals (Industry)	DSP5I151010	DSP5M151010
Commercial Printing (SubInd)	DSP5I20201010	DSP5M20201010
Commercial Services & Supplies (Industry)	DSP5I202010	DSP5M202010

Stock Indexes: 500, GICS Basis (Continued)

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	
	<u>INDEX VALUE</u>	<u>MARKET VALUE</u>
Commercial Services & Supplies (Industry)	DSP5I2020	DSP5M2020
Communications Equipment (Industry)	DSP5I452010	DSP5M452010
Computer & Electronics Retail (SubInd)	DSP5I25504020	DSP5M25504020
Computer Hardware (SubInd)	DSP5I45202010	DSP5M45202010
Computers & Peripherals (Industry)	DSP5I452020	DSP5M452020
Computer Storage & Peripherals (SubInd)	DSP5I45202020	DSP5M45202020
Construction & Engineering (Industry)	DSP5I201030	DSP5M201030
Construction & Engineering (SubInd)	DSP5I20103010	DSP5M20103010
Construction & Farm Machinery (SubInd)	DSP5I20106010	DSP5M20106010
Construction Materials (Industry)	DSP5I151020	DSP5M151020
Construction Materials (SubInd)	DSP5I15102010	DSP5M15102010
Consumer Discretionary (Sector)	DSP5I25	DSP5M25
Consumer Durables & Apparel (Industry)	DSP5I2520	DSP5M2520
Consumer Finance (SubInd)	DSP5I40201010	DSP5M40201010
Consumer Staples (Sector)	DSP5I30	DSP5M30
Containers & Packaging (Industry)	DSP5I151030	DSP5M151030
Data Processing Services (SubInd)	DSP5I20201020	DSP5M20201020
Department Stores (SubInd)	DSP5I25503010	DSP5M25503010
Distillers & Vintners (SubInd)	DSP5I30201020	DSP5M30201020
Diversified Chemicals (SubInd)	DSP5I15101020	DSP5M15101020
Diversified Commercial Services (SubInd)	DSP5I20201030	DSP5M20201030
Diversified Financials (Industry)	DSP5I402010	DSP5M402010
Diversified Financials (Industry)	DSP5I4020	DSP5M4020
Diversified Financial Services (SubInd)	DSP5I40201020	DSP5M40201020
Diversified Metals & Mining (SubInd)	DSP5I15104020	DSP5M15104020
Diversified Telecommunication Services (Industry)	DSP5I501010	DSP5M501010
Drug Retail (SubInd)	DSP5I30101010	DSP5M30101010
Electrical Components & Equipment (SubInd)	DSP5I20104010	DSP5M20104010
Electrical Equipment (Industry)	DSP5I201040	DSP5M201040
Electric Utilities (Industry)	DSP5I551010	DSP5M551010
Electric Utilities (SubInd)	DSP5I55101010	DSP5M55101010
Electronic Equipment & Instruments (Industry)	DSP5I452030	DSP5M452030
Electronic Equipment & Instruments (SubInd)	DSP5I45203010	DSP5M45203010
Employment Services (SubInd)	DSP5I20201040	DSP5M20201040
Energy (Industry)	DSP5I1010	DSP5M1010
Energy (Sector)	DSP5I10	DSP5M10
Energy Equipment & Services (Industry)	DSP5I101010	DSP5M101010
Environmental Services (SubInd)	DSP5I20201050	DSP5M20201050
Fertilizers & agricultural chemicals (SubInd)	DSP5I15101030	DSP5M15101030
Financials (Sector)	DSP5I40	DSP5M40
Food & Drug Retailing (Industry)	DSP5I301010	DSP5M301010
Food & Drug Retailing (Industry)	DSP5I3010	DSP5M3010
Food Beverage & Tobacco (Industry)	DSP5I3020	DSP5M3020
Food Distributors (SubInd)	DSP5I30101020	DSP5M30101020
Food Products (Industry)	DSP5I302020	DSP5M302020
Food Retail (SubInd)	DSP5I30101030	DSP5M30101030
Footwear (SubInd)	DSP5I25203020	DSP5M25203020
Forest Products (SubInd)	DSP5I15105010	DSP5M15105010
Gas Utilities (Industry)	DSP5I551020	DSP5M551020

Stock Indexes: 500, GICS Basis (Continued)

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	
	<u>INDEX VALUE</u>	<u>MARKET VALUE</u>
Gas Utilities (SubInd)	DSP5I55102010	DSP5M55102010
General Merchandise Stores (SubInd)	DSP5I25503020	DSP5M25503020
Gold (SubInd)	DSP5I15104030	DSP5M15104030
HealthCare (Sector)	DSP5I35	DSP5M35
Health Care Distributors & Services (SubInd)	DSP5I35102010	DSP5M35102010
Health Care Equipment (SubInd)	DSP5I35101010	DSP5M35101010
Health Care Equipment & Services (Industry)	DSP5I3510	DSP5M3510
Health Care Equipment & Supplies (Industry)	DSP5I351010	DSP5M351010
Health Care Facilities (SubInd)	DSP5I35102020	DSP5M35102020
Health Care Providers & Services (Industry)	DSP5I351020	DSP5M351020
Health Care Supplies (SubInd)	DSP5I35101020	DSP5M35101020
Homebuilding (SubInd)	DSP5I25201030	DSP5M25201030
Home Furnishings (SubInd)	DSP5I25201020	DSP5M25201020
Home Improvement Retail (SubInd)	DSP5I25504030	DSP5M25504030
Hotels (SubInd)	DSP5I25301020	DSP5M25301020
Hotels Restaurants & Leisure (Industry)	DSP5I253010	DSP5M253010
Hotels Restaurants & Leisure (Industry)	DSP5I2530	DSP5M2530
Household & Personal Products (Industry)	DSP5I3030	DSP5M3030
Household Appliances (SubInd)	DSP5I25201040	DSP5M25201040
Household Durables (Industry)	DSP5I252010	DSP5M252010
Household Products (Industry)	DSP5I303010	DSP5M303010
Household Products (SubInd)	DSP5I30301010	DSP5M30301010
Housewares & Specialties (SubInd)	DSP5I25201050	DSP5M25201050
Industrial Conglomerates (Industry)	DSP5I201050	DSP5M201050
Industrial Conglomerates (SubInd)	DSP5I20105010	DSP5M20105010
Industrial Gases (SubInd)	DSP5I15101040	DSP5M15101040
Industrial Machinery (SubInd)	DSP5I20106020	DSP5M20106020
Industrials (Sector)	DSP5I20	DSP5M20
Information Technology (Sector)	DSP5I45	DSP5M45
Insurance (Composite)	DSP5I923	DSP5M923
Insurance (Industry)	DSP5I403010	DSP5M403010
Insurance (Industry)	DSP5I4030	DSP5M4030
Insurance Brokers (SubInd)	DSP5I40301010	DSP5M40301010
Integrated Oil & Gas (SubInd)	DSP5I10102010	DSP5M10102010
Integrated Telecommunication Services (SubInd)	DSP5I50101020	DSP5M50101020
Internet and catalog retail (Industry)	DSP5I255020	DSP5M255020
Internet retail (SubInd)	DSP5I25502020	DSP5M25502020
Internet Software & Services (Industry)	DSP5I451010	DSP5M451010
Internet Software & Services (SubInd)	DSP5I45101010	DSP5M45101010
IT Consulting & Services (Industry)	DSP5I451020	DSP5M451020
IT Consulting & Services (SubInd)	DSP5I45102010	DSP5M45102010
Leisure Equipment & Products (Industry)	DSP5I252020	DSP5M252020
Leisure Products (SubInd)	DSP5I25202010	DSP5M25202010
Life & Health Insurance (SubInd)	DSP5I40301020	DSP5M40301020
Machinery (Industry)	DSP5I201060	DSP5M201060
Managed HealthCare (SubInd)	DSP5I35102030	DSP5M35102030
Materials (Industry)	DSP5I1510	DSP5M1510
Materials (Sector)	DSP5I15	DSP5M15
Media (Industry)	DSP5I254010	DSP5M254010

Stock Indexes: 500, GICS Basis (Continued)

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	
	<u>INDEX VALUE</u>	<u>MARKET VALUE</u>
Media (Industry)	DSP5I2540	DSP5M2540
Metal & Glass Containers (SubInd)	DSP5I15103010	DSP5M15103010
Metals & Mining (Industry)	DSP5I151040	DSP5M151040
Motorcycle Manufacturers (SubInd)	DSP5I25102020	DSP5M25102020
Movies & Entertainment (SubInd)	DSP5I25401030	DSP5M25401030
Multi-line Insurance (SubInd)	DSP5I40301030	DSP5M40301030
Multi-line Retail (Industry)	DSP5I255030	DSP5M255030
Multi-Utilities (Industry)	DSP5I551030	DSP5M551030
Multi-Utilities (SubInd)	DSP5I55103010	DSP5M55103010
Networking Equipment (SubInd)	DSP5I45201010	DSP5M45201010
Office Electronics (Industry)	DSP5I452040	DSP5M452040
Office Electronics (SubInd)	DSP5I45204010	DSP5M45204010
Office Services & Supplies (SubInd)	DSP5I20201060	DSP5M20201060
Oil (Composite)	DSP5I910	DSP5M910
Oil & Gas (Industry)	DSP5I101020	DSP5M101020
Oil & Gas Drilling (SubInd)	DSP5I10101010	DSP5M10101010
Oil & Gas Equipment & Services (SubInd)	DSP5I10101020	DSP5M10101020
Oil & Gas Exploration & Production (SubInd)	DSP5I10102020	DSP5M10102020
Oil & Gas Refining & Marketing (SubInd)	DSP5I10102030	DSP5M10102030
Packaged Foods (SubInd)	DSP5I30202030	DSP5M30202030
Paper & Forest Products (Industry)	DSP5I151050	DSP5M151050
Paper Packaging (SubInd)	DSP5I15103020	DSP5M15103020
Paper Products (SubInd)	DSP5I15105020	DSP5M15105020
Personal Products (Industry)	DSP5I303020	DSP5M303020
Personal Products (SubInd)	DSP5I30302010	DSP5M30302010
Pharmaceutical (Composite)	DSP5I913	DSP5M913
Pharmaceuticals (Industry)	DSP5I352020	DSP5M352020
Pharmaceuticals (SubInd)	DSP5I35202010	DSP5M35202010
Pharmaceuticals & Biotechnology (Industry)	DSP5I3520	DSP5M3520
Photographic Products (SubInd)	DSP5I25202020	DSP5M25202020
Property & Casualty Insurance (SubInd)	DSP5I40301040	DSP5M40301040
Publishing & Printing (SubInd)	DSP5I25401040	DSP5M25401040
Railroads (SubInd)	DSP5I20304010	DSP5M20304010
Real Estate Investment Trusts (SubInd)	DSP5I40401010	DSP5M40401010
Restaurants (SubInd)	DSP5I25301040	DSP5M25301040
Retail (Composite)	DSP5I915	DSP5M915
Retailing (Industry)	DSP5I2550	DSP5M2550
Road & Rail (Industry)	DSP5I203040	DSP5M203040
S&P500 (value)	DSP5I905	DSP5M905
Semiconductor Equipment (SubInd)	DSP5I45205010	DSP5M45205010
Semiconductor Equipment & Products (Industry)	DSP5I452050	DSP5M452050
Semiconductors (SubInd)	DSP5I45205020	DSP5M45205020
Soft Drinks (SubInd)	DSP5I30201030	DSP5M30201030
Software (Industry)	DSP5I451030	DSP5M451030
Software & Services (Industry)	DSP5I4510	DSP5M4510
Specialty Chemicals (SubInd)	DSP5I15101050	DSP5M15101050
Specialty Retail (Industry)	DSP5I255040	DSP5M255040
Specialty Stores (SubInd)	DSP5I25504040	DSP5M25504040
Steel (SubInd)	DSP5I15104050	DSP5M15104050

Stock Indexes: 500, GICS Basis (Continued)

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	
	<u>INDEX VALUE</u>	<u>MARKET VALUE</u>
Super Composite – Distributors (Industry)	DSP5I255010	DSP5M255010
Systems Software (SubInd)	DSP5I45103020	DSP5M45103020
Technology Hardware & Equipment (Industry)	DSP5I4520	DSP5M4520
Telecommunications Equipment (SubInd)	DSP5I45201020	DSP5M45201020
Telecommunication Services (Industry)	DSP5I5010	DSP5M5010
Telecommunication Services (Sector)	DSP5I50	DSP5M50
Textiles & Apparel (Industry)	DSP5I252030	DSP5M252030
Tires & Rubber (SubInd)	DSP5I25101020	DSP5M25101020
Tobacco (Industry)	DSP5I302030	DSP5M302030
Tobacco (SubInd)	DSP5I30203010	DSP5M30203010
Trading Companies & Distributors (Industry)	DSP5I201070	DSP5M201070
Trading Companies & Distributors (SubInd)	DSP5I20107010	DSP5M20107010
Transportation (Industry)	DSP5I2030	DSP5M2030
Trucking (SubInd)	DSP5I20304020	DSP5M20304020
Utilities (Industry)	DSP5I5510	DSP5M5510
Utilities (Sector)	DSP5I55	DSP5M55
Wireless Telecommunication Services (Industry)	DSP5I501020	DSP5M501020
Wireless Telecommunication Services (SubInd)	DSP5I50102010	DSP5M50102010

Stock Indexes: 600 SmallCap Series, GICS Basis

Database: DAILYFIN
 Start Date: Varies
 Frequency: Daily or as indicated
 Units: December 31, 1994=100
 Adjustment: Not seasonally adjusted
 Source: Standard and Poor's MidCap 400 Indexes of the Security Markets

<u>SERIES DESCRIPTION</u>	<u>INDEX VALUE</u>	<u>SERIES CODE</u>
		<u>MARKET VALUE</u>
S&P600 , December 31, 1993 = 100	DSP6I600	DSP6M600
S&P600 (growth)	DSP6I900	DSP6M900
S&P600 (value)	DSP6I905	DSP6M905
Advertising (SubInd)	DSP6I25401010	DSP6M25401010
Aerospace & Defense (Industry)	DSP6I201010	DSP6M201010
Aerospace & Defense (SubInd)	DSP6I20101010	DSP6M20101010
Agricultural Products (SubInd)	DSP6I30202010	DSP6M30202010
AirFreight & Couriers (Industry)	DSP6I203010	DSP6M203010
AirFreight & Couriers (SubInd)	DSP6I20301010	DSP6M20301010
Airlines (Industry)	DSP6I203020	DSP6M203020
Airlines (SubInd)	DSP6I20302010	DSP6M20302010
Aluminum (SubInd)	DSP6I15104010	DSP6M15104010
Apparel & Accessories (SubInd)	DSP6I25203010	DSP6M25203010
Apparel Retail (SubInd)	DSP6I25504010	DSP6M25504010
Application Software (SubInd)	DSP6I45103010	DSP6M45103010
Auto Components (Industry)	DSP6I251010	DSP6M251010
Automobile Manufacturers (SubInd)	DSP6I25102010	DSP6M25102010
Automobiles (Industry)	DSP6I251020	DSP6M251020
Automobiles & Components (Industry)	DSP6I2510	DSP6M2510
Auto Parts & Equipment (SubInd)	DSP6I25101010	DSP6M25101010
Banks (Industry)	DSP6I401010	DSP6M401010
Banks (Industry)	DSP6I4010	DSP6M4010
Banks (SubInd)	DSP6I40101010	DSP6M40101010
Beverages (Industry)	DSP6I302010	DSP6M302010
Biotechnology (Industry)	DSP6I352010	DSP6M352010
Biotechnology (SubInd)	DSP6I35201010	DSP6M35201010
Building Products (Industry)	DSP6I201020	DSP6M201020
Building Products (SubInd)	DSP6I20102010	DSP6M20102010
Capital Goods (Industry)	DSP6I2010	DSP6M2010
Casinos & Gaming (SubInd)	DSP6I25301010	DSP6M25301010
Catalog Retail (SubInd)	DSP6I25502010	DSP6M25502010
Chemicals (Industry)	DSP6I151010	DSP6M151010
Commercial Printing (SubInd)	DSP6I20201010	DSP6M20201010
Commercial Services & Supplies (Industry)	DSP6I202010	DSP6M202010
Commercial Services & Supplies (Industry)	DSP6I2020	DSP6M2020
Commodity Chemicals (SubInd)	DSP6I15101010	DSP6M15101010
Communications Equipment (Industry)	DSP6I452010	DSP6M452010
Computer & ElectronicsRetail (SubInd)	DSP6I25504020	DSP6M25504020
Computer Hardware (SubInd)	DSP6I45202010	DSP6M45202010
Computers & Peripherals (Industry)	DSP6I452020	DSP6M452020

Stock Indexes: 600 SmallCap Series, GICS Basis (Continued)

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	
	<u>INDEX VALUE</u>	<u>MARKET VALUE</u>
Computer Storage & Peripherals (SubInd)	DSP6I45202020	DSP6M45202020
Construction & Engineering (Industry)	DSP6I201030	DSP6M201030
Construction & Engineering (SubInd)	DSP6I20103010	DSP6M20103010
Construction & Farm Machinery (SubInd)	DSP6I20106010	DSP6M20106010
Construction Materials (Industry)	DSP6I151020	DSP6M151020
Construction Materials (SubInd)	DSP6I15102010	DSP6M15102010
Consumer Discretionary (Sector)	DSP6I25	DSP6M25
Consumer Durables & Apparel (Industry)	DSP6I2520	DSP6M2520
Consumer Electronics (SubInd)	DSP6I25201010	DSP6M25201010
Consumer Finance (SubInd)	DSP6I40201010	DSP6M40201010
Consumer Staples (Sector)	DSP6I30	DSP6M30
Containers & Packaging (Industry)	DSP6I151030	DSP6M151030
DataProcessing Services (SubInd)	DSP6I20201020	DSP6M20201020
Distillers & Vintners (SubInd)	DSP6I30201020	DSP6M30201020
Distributors (Industry)	DSP6I255010	DSP6M255010
Distributors (SubInd)	DSP6I25501010	DSP6M25501010
Diversified Chemicals (SubInd)	DSP6I15101020	DSP6M15101020
Diversified Commercial Services (SubInd)	DSP6I20201030	DSP6M20201030
Diversified Financials (Industry)	DSP6I402010	DSP6M402010
Diversified Financials (Industry)	DSP6I4020	DSP6M4020
Diversified Financial Services (SubInd)	DSP6I40201020	DSP6M40201020
Diversified Metals & Mining (SubInd)	DSP6I15104020	DSP6M15104020
Diversified Telecommunication Services (Industry)	DSP6I501010	DSP6M501010
Electrical Components & Equipment (SubInd)	DSP6I20104010	DSP6M20104010
Electrical Equipment (Industry)	DSP6I201040	DSP6M201040
Electric Utilities (Industry)	DSP6I551010	DSP6M551010
Electric Utilities (SubInd)	DSP6I55101010	DSP6M55101010
Electronic Equipment & Instruments (Industry)	DSP6I452030	DSP6M452030
Electronic Equipment & Instruments (SubInd)	DSP6I45203010	DSP6M45203010
Employment Services (SubInd)	DSP6I20201040	DSP6M20201040
Energy (Industry Group)	DSP6I1010	DSP6M1010
Energy (Sector)	DSP6I10	DSP6M10
Energy Equipment & Services (Industry)	DSP6I101010	DSP6M101010
Environmental Services (SubInd)	DSP6I20201050	DSP6M20201050
Fertilizers & Agricultural Chemicals (SubInd)	DSP6I15101030	DSP6M15101030
Financials (Sector)	DSP6I40	DSP6M40
Food & Drug Retailing (Industry)	DSP6I301010	DSP6M301010
Food & Drug Retailing (Industry)	DSP6I3010	DSP6M3010
Food Beverage & Tobacco (Industry)	DSP6I3020	DSP6M3020
Food Distributors (SubInd)	DSP6I30101020	DSP6M30101020
Food Products (Industry)	DSP6I302020	DSP6M302020
Food Retail (SubInd)	DSP6I30101030	DSP6M30101030
Footwear (SubInd)	DSP6I25203020	DSP6M25203020
Forest Products (SubInd)	DSP6I15105010	DSP6M15105010
Gas Utilities (Industry)	DSP6I551020	DSP6M551020
Gas Utilities (SubInd)	DSP6I55102010	DSP6M55102010
General Merchandise Stores (SubInd)	DSP6I25503020	DSP6M25503020

Stock Indexes: 600 SmallCap Series, GICS Basis (Continued)

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	
	<u>INDEX VALUE</u>	<u>MARKET VALUE</u>
HealthCare (Sector)	DSP6I35	DSP6M35
Health Care Distributors & Services (SubInd)	DSP6I35102010	DSP6M35102010
Health Care Equipment (SubInd)	DSP6I35101010	DSP6M35101010
Health Care Equipment & Services (Industry)	DSP6I3510	DSP6M3510
Health Care Equipment & Supplies (Industry)	DSP6I351010	DSP6M351010
Health Care Facilities (SubInd)	DSP6I35102020	DSP6M35102020
Health Care Providers & Services (Industry)	DSP6I351020	DSP6M351020
Health Care Supplies (SubInd)	DSP6I35101020	DSP6M35101020
Heavy Electrical Equipment (SubInd)	DSP6I20104020	DSP6M20104020
Homebuilding (SubInd)	DSP6I25201030	DSP6M25201030
Home Furnishings (SubInd)	DSP6I25201020	DSP6M25201020
Home Improvement Retail (SubInd)	DSP6I25504030	DSP6M25504030
Hotels (SubInd)	DSP6I25301020	DSP6M25301020
Hotels Restaurants & Leisure (Industry)	DSP6I253010	DSP6M253010
Hotels Restaurants & Leisure (Industry)	DSP6I2530	DSP6M2530
Household & Personal Products (Industry)	DSP6I3030	DSP6M3030
Household Appliances (SubInd)	DSP6I25201040	DSP6M25201040
Household Durables (Industry)	DSP6I252010	DSP6M252010
Household Products (Industry)	DSP6I303010	DSP6M303010
Household Products (SubInd)	DSP6I30301010	DSP6M30301010
Housewares & Specialties (SubInd)	DSP6I25201050	DSP6M25201050
Industrial Conglomerates (Industry)	DSP6I201050	DSP6M201050
Industrial Conglomerates (SubInd)	DSP6I20105010	DSP6M20105010
Industrial Machinery (SubInd)	DSP6I20106020	DSP6M20106020
Industrials (Sector)	DSP6I20	DSP6M20
Information Technology (Sector)	DSP6I45	DSP6M45
Insurance (Industry)	DSP6I403010	DSP6M403010
Insurance (Industry)	DSP6I4030	DSP6M4030
Insurance Brokers (SubInd)	DSP6I40301010	DSP6M40301010
Integrated Telecommunication Services (SubInd)	DSP6I50101020	DSP6M50101020
Internet & Catalog Retail (Industry)	DSP6I255020	DSP6M255020
Internet Software & Services (Industry)	DSP6I451010	DSP6M451010
Internet Software & Services (SubInd)	DSP6I45101010	DSP6M45101010
IT Consulting & Services (Industry)	DSP6I451020	DSP6M451020
IT Consulting & Services (SubInd)	DSP6I45102010	DSP6M45102010
Leisure Equipment & Products (Industry)	DSP6I252020	DSP6M252020
Leisure Facilities (SubInd)	DSP6I25301030	DSP6M25301030
Leisure Products (SubInd)	DSP6I25202010	DSP6M25202010
Life & Health Insurance (SubInd)	DSP6I40301020	DSP6M40301020
Machinery (Industry)	DSP6I201060	DSP6M201060
Managed HealthCare (SubInd)	DSP6I35102030	DSP6M35102030
Marine (Industry)	DSP6I203030	DSP6M203030
Marine (SubInd)	DSP6I20303010	DSP6M20303010
Materials (Industry)	DSP6I1510	DSP6M1510
Materials (Sector)	DSP6I15	DSP6M15
Meat Poultry & Fish (SubInd)	DSP6I30202020	DSP6M30202020
Media (Industry)	DSP6I254010	DSP6M254010
Media (Industry)	DSP6I2540	DSP6M2540

Stock Indexes: 600 SmallCap Series, GICS Basis (Continued)

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	
	<u>INDEX VALUE</u>	<u>MARKET VALUE</u>
Metal & Glass Containers (SubInd)	DSP6I15103010	DSP6M15103010
Metals & Mining (Industry)	DSP6I151040	DSP6M151040
Movies & Entertainment (SubInd)	DSP6I25401030	DSP6M25401030
Multi-line Insurance (SubInd)	DSP6I40301030	DSP6M40301030
Multiline Retail (Industry)	DSP6I255030	DSP6M255030
Multi-Utilities (Industry)	DSP6I551030	DSP6M551030
Multi-Utilities (SubInd)	DSP6I55103010	DSP6M55103010
Networking Equipment (SubInd)	DSP6I45201010	DSP6M45201010
Office Electronics (Industry)	DSP6I452040	DSP6M452040
Office Electronics (SubInd)	DSP6I45204010	DSP6M45204010
Office Services & Supplies (SubInd)	DSP6I20201060	DSP6M20201060
Oil & Gas (Industry)	DSP6I101020	DSP6M101020
Oil & Gas Drilling (SubInd)	DSP6I10101010	DSP6M10101010
Oil & Gas Equipment & Services (SubInd)	DSP6I10101020	DSP6M10101020
Oil & Gas Exploration & Production (SubInd)	DSP6I10102020	DSP6M10102020
Oil & Gas Refining, Marketing, & Transport (SubInd)	DSP6I10102030	DSP6M10102030
Packaged Foods (SubInd)	DSP6I30202030	DSP6M30202030
Paper & Forest Products (Industry)	DSP6I151050	DSP6M151050
Paper Packaging (SubInd)	DSP6I15103020	DSP6M15103020
Paper Products (SubInd)	DSP6I15105020	DSP6M15105020
Personal Products (Industry)	DSP6I303020	DSP6M303020
Personal Products (SubInd)	DSP6I30302010	DSP6M30302010
Pharmaceuticals (Industry)	DSP6I352020	DSP6M352020
Pharmaceuticals (SubInd)	DSP6I35202010	DSP6M35202010
Pharmaceuticals & Biotechnology (Industry)	DSP6I3520	DSP6M3520
Photographic Products (SubInd)	DSP6I25202020	DSP6M25202020
Precious Metals & Minerals (SubInd)	DSP6I15104040	DSP6M15104040
Property & Casualty Insurance (SubInd)	DSP6I40301040	DSP6M40301040
Publishing & Printing (SubInd)	DSP6I25401040	DSP6M25401040
Railroads (SubInd)	DSP6I20304010	DSP6M20304010
RealEstate Investment Trusts (SubInd)	DSP6I40401010	DSP6M40401010
Reinsurance (SubInd)	DSP6I40301050	DSP6M40301050
Restaurants (SubInd)	DSP6I25301040	DSP6M25301040
Retailing (Industry)	DSP6I2550	DSP6M2550
Road&Rail (Industry)	DSP6I203040	DSP6M203040
S&P400-Wireless Telecomm Services (SubInd)	DSP6I50102010	DSP6M50102010
Semiconductor Equipment (SubInd)	DSP6I45205010	DSP6M45205010
Semiconductor Equipment & Products (Industry)	DSP6I452050	DSP6M452050
Semiconductors (SubInd)	DSP6I45205020	DSP6M45205020
SoftDrinks (SubInd)	DSP6I30201030	DSP6M30201030
Software (Industry)	DSP6I451030	DSP6M451030
Software & Services (Industry)	DSP6I4510	DSP6M4510
Specialty Chemicals (SubInd)	DSP6I15101050	DSP6M15101050
Specialty Retail (Industry)	DSP6I255040	DSP6M255040
Specialty Stores (SubInd)	DSP6I25504040	DSP6M25504040
Steel (SubInd)	DSP6I15104050	DSP6M15104050
Systems Software (SubInd)	DSP6I45103020	DSP6M45103020
Technology Hardware & Equipment (Industry)	DSP6I4520	DSP6M4520

Stock Indexes: 600 SmallCap Series, GICS Basis (Continued)

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	
	<u>INDEX VALUE</u>	<u>MARKET VALUE</u>
Telecommunications Equipment (SubInd)	DSP6I45201020	DSP6M45201020
Telecommunication Services (Industry)	DSP6I5010	DSP6M5010
Telecommunication Services (Sector)	DSP6I50	DSP6M50
Textiles (SubInd)	DSP6I25203030	DSP6M25203030
Textiles & Apparel (Industry)	DSP6I252030	DSP6M252030
Tobacco (Industry)	DSP6I302030	DSP6M302030
Tobacco (SubInd)	DSP6I30203010	DSP6M30203010
Trading Companies & Distributors (Industry)	DSP6I201070	DSP6M201070
Trading Companies & Distributors (SubInd)	DSP6I20107010	DSP6M20107010
Transportation (Industry Group)	DSP6I2030	DSP6M2030
Trucking (SubInd)	DSP6I20304020	DSP6M20304020
Utilities (Industry Group)	DSP6I5510	DSP6M5510
Utilities (Sector)	DSP6I55	DSP6M55
Water Utilities (Industry)	DSP6I551040	DSP6M551040
Water Utilities (SubInd)	DSP6I55104010	DSP6M55104010
Wireless Telecommunication Services (Industry)	DSP6I501020	DSP6M501020

Stock Prices

Database: FIN
 Frequency: As indicated
 Units: As indicated
 Adjustment: Not seasonally adjusted
 Source: Standard and Poor's, Bureau of Economic Analysis

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Standard and Poor's, 1941-43=10		
500 stocks, combined:		
Weekly, as of Friday	WF7828	1983
Weekly, ending Wednesday	WF804	1947
Monthly	MF743	1901
400 industrial	MF744	1901
Weekly, as of Friday	WF7827	1983
Weekly, ending Wednesday	WF10001	1947
New York Stock Exchange		
Common Stock Index, Dec. 31, 1965=50		
Total (Dec. 2002 = 5000)	MF5652	1964
Financial	MF7865	1966
Transportation	MF7866	1966
Utilities	MF7867	1966
American Stock Exchange, 1973=50		
Stock prices, total	MF7864	1971

S&P O-Strip Indexes

Database: DAILYFIN
Frequency: Daily
Units: As indicated
Source: Standard and Poor's

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
S&P O-Strip, NASDAQ only components		
Close, price index, index base: 30 Mar 2004 = 1500.72	DF241	2004.3/30
Market value, millions of U.S. dollars	DF242	2004.3/30
Total return index, close, index base: 31 Mar 2004 = 1508.97	DF243	2004.3/31

Stock Dividends, Earnings and Trading

Database: FIN or as indicated
 Frequency: As indicated
 Units: As noted below
 Adjustment: Not seasonally adjusted
 Source: Standard and Poor's, Bureau of Economic Analysis

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Standard and Poor's		
Yield, percent		
500 composite		
Weekly	WF7812	1974
Monthly	MF1431	1926
Quarterly	QF797	1938
400 industrials		
Weekly	WF7813	1974
Monthly	MF7868	1930
Earnings/price ratio ¹		
500 composite, quarterly	QF1432	1935
Price/earnings ratio		
500 composite	MF2523	1960
Weekly, Wednesday	WF11448	1954.1/06
Operating earnings per share ¹		
500 composite, quarterly	QF7951	1988
400 industrials, quarterly	MF2524	1960
Dividend/price ratio		
500 composite	MF7863	1947
Total Return		
500 composite, monthly	TRIMTOT	1970
500 composite, daily (located in DAILYFIN)	TRIDTOT	1988
Book value, Annual, 1941-43=10		
500 composite	AF111	1977
400 industrials	AF110	1946
Earnings per share, adjusted to index, quarterly		
500 composite	QF795	1938
400 industrials	QF796	1975.3
Dividends per share, adj. to index, 12 month moving total		
500 composite, quarterly	QF794	1938
Year-end price to cash-flow ratio, annual		
500 composite	AF113	1977
Year-end price to book ratio, annual	AF112	1977
New York Stock Exchange		
Volume of trading		
Reported shares sold, average/day	MF747	1946
Total shares cleared	MF748	1946
Value of total shares cleared	MF749	1946
Equity price index, weekly, as of Friday Close:		
Composite (Index base: 2002 = 5000)	WF7833	1965

¹ Prior to 1971, price/earnings ratios were based on seasonally adjusted annual rate of earnings.

Stock Dividends, Earnings and Trading (Continued)

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
New York Stock Exchange (Continued)		
Equity price index, weekly, as of Friday Close: (Continued)		
Index base: 31 DEC 2002 = 5000		
Energy	WF7830	2003
Healthcare	WF7831	2003
Financial	WF7832	2003
Equity price index, week ending Friday		
Dow Jones		
Composite	WF7815	1983
Industrials	WF7817	1983
Transportation	WF7819	1983
Utility	WF7820	1983
American Stock Exchange, market value	WF7814	1971
Reuters United Kingdom	WF7826	1983
Russell stock indexes, total returns, percent change from previous month		
Russell 1000	MF9508	1979.1
Russell 1000 Growth	MF9500	1979.1
Russell 1000 Value	MF9501	1979.1
Russell 2000	MF9509	1979.1
Russell 2000 Growth	MF9502	1979.1
Russell 2000 Value	MF9503	1979.1
Russell Midcap	MF9512	1979.1
Russell Midcap Growth	MF9504	1986.1
Russell Midcap Value	MF9505	1986.1
Russell Top 200 Growth	MF9506	1986.1
Russell Top 200 Value	MF9507	1986.1
Russell 2500	MF9510	1979.1
Russell 3000	MF9511	1979.1

Stock Market Credit

Database: FIN
 Frequency: Monthly
 Units: Millions of dollars or as indicated
 Adjustment: Not seasonally adjusted
 Source: FRB 1.36 Stock Market Selected Statistics or as indicated
 Note: Margin requirements are the difference between the market value (100%) and the maximum loan value.

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Customer margin debt		
Debt balances in margin accounts, NYSE	MF769	1966
Margin requirements, percent of market value		
Regulation G		
Margin stocks	MF298	1968.3
Convertible bonds	MF299	1968.3
Regulation T		
Margin stocks	MF293	1946
Convertible bonds	MF294	1968.3
Short sales	MF295	1946
Regulation U		
Margin stocks	MF296	1946
Convertible bonds	MF297	1968.3

Financial Futures

Database: FIN or as noted below
 Frequency: W@WED, or as indicated
 Units: Weekly average of daily closing rates
 Adjustment: Not seasonally adjusted
 Source: The Daily Press
 Note: Contract delivery months are March, June, September, and December

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Treasury bond futures contracts, CBT		
20-year bonds		
Delivered before 3 months	WF619	1977.35
Delivered before 6 months	WF620	1977.35
Delivered before 9 months	WF621	1977.35
Delivered before 12 months	WF622	1977.35
Commodities Research Bureau Futures Index ¹	DF44	1985.7/31

¹ Daily data are stored in the DAILYFIN database.

Baltic Indices

Database: DAILYFIN
 Frequency: Daily
 Source: Reuters America, Inc., Baltic Exchange

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
London International Financial Futures Exchange (LIFFE), Baltic dry index	DF122	1987.2/17
United Kingdom		
Baltic Panamax index	DF208	2000.6/05
Baltic Capsize index	DF209	2000.6/05
Baltic Handymax index	DF210	2000.10/23
Baltic Dirty Tanker Index	DF211	2000.6/05
Baltic Clean Tanker Index	DF212	2002.5/29
Baltic Caribbean to United States Gulf Dirty Index	DF213	2000.6/05
Baltic Caribbean to United States Atlantic Coast Clean Index	DF214	2000.6/05
Baltic Continent to United States Atlantic Coast Clean Index	DF215	2000.6/05
Baltic Middle East Gulf to Japan Clean Index	DF216	2000.6/05
Baltic Cross Mediterranean Dirty Index	DF217	2000.6/05
Baltic Kuwait to Singapore Dirty Index	DF218	2000.6/05
Baltic Middle East Gulf to Japan Dirty Index	DF219	2000.6/05
Baltic Middle East Gulf to Singapore Dirty Index	DF220	2000.6/05
Baltic Middle East Gulf to United States Gulf Dirty Index	DF221	2000.6/05
Baltic North Sea to Continent Dirty Index	DF222	2000.6/05
Baltic West Africa to United States Atlantic Coast Dirty Index	DF223	2000.6/05
Baltic West Africa to United States Gulf Dirty Index	DF224	2000.6/05

INTERNATIONAL FINANCIAL INDICATORS

International Financial Indicators, Details

Database: FIN or as noted below
 Frequency: Daily
 W@WED
 Monthly
 Units: Millions of dollars or as indicated
 Adjustment: Not seasonally adjusted
 Source: Dow Jones, Morgan Guaranty Trust Company, Financial Times, Federal Reserve Bank of Dallas, The Daily Press, FRB 3.28 Foreign Exchange Rates, FRB 3.12 U.S. Reserve Assets, FRB 3.13 Foreign Official Assets Held at Federal Reserve Banks

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Free gold prices , London PM fixing, U.S. \$/Troy ounce, The Daily Press		
Daily ¹	DF69	1979.1/1
Weekly	WF623	1970
Commodities, silver , Troy ounce ¹	DF70	1987.10/23
Weighted-average exchange value , US\$, FRB		
Monthly		
Nominal		
Broad, January 1997=100	MF51311	1973.1
Major Currencies, March 1973=100	MF51312	1973.1
Other Important Trading Partners, January 1997=100	MF51313	1973.1
Real		
Broad, March 1973-100	MF51314	1973.1
Major Currencies, March 1973=100	MF51315	1973.1
Other Important Trading Partners, March 1973=100	MF51316	1973.1
Daily ¹		
Nominal		
Broad, January 1997=100	DF147	1995.1/4
Major Currencies, March 1973=100	DF148	1973.1/2
Other Important Trading Partners, January 1997=100	DF149	1995.1/4
Trade-weighted value of the dollar , Nominal, 1995=100, Atlanta FRB:		
Overall Index	MF51317	1995
Americas	MF51318	1995
Europe	MF51319	1995
Pacific	MF51320	1995
Pacific Excluding Japan	MF51321	1995
Classic	MF51322	1973

¹ Daily data are stored in the DAILYFIN database.

International Financial Indicators, Details (Continued)

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Exchange value of the U.S. dollar, JP Morgan Chase, 2000=100:		
Nominal dollar index (21 countries)	MF9058	1970
Nominal dollar index (18 countries)	MF9059	1970
Real dollar index (21 countries)	MF9056	1970
Real dollar index (18 countries)	MF9057	1970
Nominal trade-weighted exchange rate index, against 19 OECD currencies, 1990=100	DF74 ¹	1986.8/1
Exchange-Weighted Currency Average Index, Monthly, US\$, Federal Reserves Bank of New York, Foreign Exchange Rates		
Real Broad	MF093	1973.1
Real Effective Exchange Rate Index, Monthly, Index base = March 1973 = 100, Bank of Japan		
Japan	MF094	1973.1

U.S. Official Reserve Assets, Foreign Official Assets in the U.S., and Liabilities to Foreigners

Database: FIN
 Frequency: Quarterly
 Units: Millions of dollars
 Adjustment: Not seasonally adjusted
 Source: Bureau of Economic Analysis, Survey of Current Business

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
U.S. official reserve assets, net	QF13020	1998.1
Gold	QF13021	1998.1
Special drawing rights	QF13022	1998.1
Reserve position in the International Monetary Fund	QF13023	1998.1
Foreign currencies	QF13024	1998.1
Foreign official assets in the U.S., net	QF1040	1974.1
By Instrument:		
U.S. Treasury securities	QF1041	1974.1
Bills and certificates	QF1042	1974.1
Bonds and notes, marketable	QF1044	1974.1
Bonds and notes, nonmarketable	QF1045	1974.1
Other U.S. Government securities	QF1047	1974.1
Other U.S. Government liabilities	QF1048	1974.1
U.S. liabilities reported by U.S. banks, not incl. elsewhere	QF1049	1974.1
Banks' liabilities for own account	QF1050	1978.3
Repurchase agreements	QF13025	1998.1
Deposits and brokerage balances	QF13026	1998.1
Other liabilities	QF13027	1998.1
Banks' customers' liabilities	QF1054	1974.1
Negotiable certificates of deposit and other short-term instrument	QF13028	1998.1
Other liabilities	QF13029	1998.1
Other foreign official assets	QF1055	1974.1
By area:		
Europe	QF13030	1998.1
Canada	QF13031	1998.1
Latin America and Caribbean	QF13032	1998.1
Asia	QF13033	1998.1
Africa	QF13000	1998.1
Other	QF13001	1998.1
Liabilities reported by U.S. banks and securities brokers	QF13002	1998.1
U.S. Treasury bills and certificates	QF1102	1974.1
Other U.S. liabilities, total		
Liabilities for own accounts		
Denominated in dollars		

U.S. Official Reserve Assets, Foreign Official Assets in the U.S., and Liabilities to Foreigners (Continued)

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Denominated in dollars (continued)		
By instrument:		
Repurchase agreements	QF13003	1998.1
Deposits and brokerage balances	QF13004	1998.1
Other liabilities (including loans)	QF13005	1998.1
By foreign holder:		
Liabilities to:		
Own foreign offices	QF1067	1978.2
Unaffiliated foreign banks	QF1070	1978.2
Other foreigners and international organizations		
By type of U.S. reporting institution:		
U.S.-owned banks' liabilities to:		
Own foreign offices and unaffiliated foreign banks		
Other foreigners and international organizations	QF1111	1982.1
Foreign-owned banks' liabilities to:		
Other foreigners and international organizations	QF1113	1998.1
Denominated in foreign currencies		
By instrument:		
Deposits and brokerage balances	QF13006	1998.1
Other liabilities (including loans)	QF13007	1998.1
Liabilities for customers' accounts		
Denominated in dollars:		
By instrument:		
Negotiable CODs and other short-term instruments	QF13009	1998.1
Other liabilities (including loans)	QF13010	1998.1
Denominated in foreign currencies	QF13011	1998.1
By instrument:		
Negotiable CODs and other short-term instruments	QF13012	1998.1
Other liabilities (including loans)	QF13013	1998.1
Other U.S. liabilities, total		
By area:		
Europe	QF13014	1998.1
Canada	QF13015	1998.1
Caribbean financial centers	QF13016	1998.1
Latin America, excluding Caribbean financial centers	QF13017	1998.1
Asia	QF13018	1998.1
Africa	QF13019	1998.1
Other	QF13034	1998.1
Memoranda:		
International banking facilities (IBF's) own liabilities, denominated in dollars	QF1124	1982.1
By bank ownership:		
U.S.-owned IBF's	QF1129	1982.1
Foreign-owned IBF's	QF1130	1982.1

Exchange Rates

Database: FIN or as noted
 Frequency: Monthly averages or as indicated
 Units: Currency units per U.S. dollar or as indicated
 Adjustment: Not seasonally adjusted
 Source: Federal Reserve System, or as indicated
 Note: Averages of certified noon buying rates in New York for cable transfers

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Country/Currency		
Australia/Dollar ¹	MF8101	1971
Brazil/Real	MF8136	1995.1
Canada/dollar	MF8105	1956
China, P.R./Yuan	MF8106	1981
Denmark/krone	MF8107	1971
Hong Kong/dollar	MF8112	1981
India/rupee	MF8113	1981
Japan/yen	MF8117	1971
Malaysia/ringgit	MF8118	1979.3
Mexico/Peso	MF9705	1993.12
New Zealand/Dollar ¹	MF8121	1971
Norway/krone	MF8122	1971
Singapore/dollar	MF8125	1981
South Africa/Rand	MF8126	1971
South Korea/won	MF8127	1981.4
Sri Lanka/rupee	MF8129	1981
Sweden/krona	MF8130	1971
Switzerland/franc	MF8131	1971
Taiwan/dollar	MF8132	1983.10
Thailand/bath	MF8133	1981
United Kingdom/Pound ¹	MF8134	1916
Venezuela/Bolivar	MF8135	1995.1
European Monetary Union Members/Euro ¹	MF9798	1999.1
Weekly exchange rates , Calculated by Global Insight:		
Canada/dollar	WF2712	1980.1/9
Japan/yen	WF2716	1990.1/10
Sweden/krona	WF2718	1980.1/9
Switzerland/franc	WF2719	1980.1/9
United Kingdom/pound	WF2720	1980.1/9

¹ Rates are quoted in U.S. dollars per foreign currency unit.

Exchange Rates (Continued)

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Daily exchange rates¹, Federal Reserve Bank of New York:		
European Monetary Union/Euro ¹	DF146	1999.1/4
Australia/Dollar ¹	DF123	1985.1/1
Brazil/Real	DF124	1995.1/2
Canada/Dollar	DF125	1985.1/1
China P.R./Yuan	DF126	1981.1/2
Denmark/Krone	DF127	1985.1/1
Hong Kong/Dollar	DF129	1981.1/2
India/Rupee	DF130	1973.1/2
Japan/Yen	DF131	1971.1/4
Malaysia/Ringgit	DF132	1971.1/4
Mexico/Peso	DF133	1993.11/8
New Zealand/Dollar ²	DF134	1971.1/4
Norway/Krone	DF135	1985.1/1
Singapore/Dollar	DF136	1981.1/2
South Africa/Rand	DF137	1985.1/1
South Korea/Won	DF138	1981.4/13
Sri Lanka/Rupee	DF139	1985.1/1
Sweden/Krona	DF140	1985.1/1
Switzerland/Franc	DF141	1985.1/1
Taiwan/N.T. Dollar	DF142	1983.10/3
Thailand/Baht	DF143	1981.1/2
United Kingdom/Pound ¹	DF144	1985.1/1
Venezuela/Bolivar	DF145	1995.1/2
Daily trade-weighted exchange rates, JP Morgan Chase Bank:		
Canada	DF115	1994.1/4
France	DF116	1994.1/4
Italy	DF117	1994.1/4
United Kingdom	DF118	1994.1/3
United States	DF119	1986.8/1
Germany	DF120	1994.1/4
Japan	DF121	1994.1/4

¹ Available in the DAILYFIN database.

² Rates are quoted in U.S. dollars per foreign currency unit.

ECONOMIC INDICATORS

Chicago Purchasing Manager's Index

Database: FIN
 Frequency: Monthly
 Units: Percent
 Adjustment: As indicated
 Source: Purchasing Manager's Association of Chicago

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Seasonally adjusted		
Total	MF8390	1967.2
Production	MF9071	1946
New orders	MF9072	1967.2
Order backlog	MF9073	1946
Inventories	MF9074	1946
Employment	MF9075	1946
Supplier deliveries	MF9076	1946
Prices paid	MF9077	1946
Not seasonally adjusted		
Total	MF8391	1945.12
Production	MF9061	1945.12
New orders	MF9062	1967.2
Order backlog	MF9063	1945.12
Inventories	MF9064	1946
Employment	MF9065	1945.12
Supplier deliveries	MF9066	1945.12
Prices paid	MF9067	1945.12

Business Outlook Survey, Diffusion Index

Database: FIN
 Frequency: Monthly
 Units: Percent
 Adjustment: Seasonally adjusted
 Source: Federal Reserve Bank of Philadelphia

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Month over Month		
General business activity	MF8485	1968.5
New orders	MF9030	1968.5
Shipments	MF9031	1968.5
Unfilled orders	MF9032	1968.5
Delivery time	MF9033	1968.5
Inventories	MF9034	1968.5
Prices paid	MF9035	1968.5
Prices received	MF9036	1968.5
Number of employees	MF9037	1968.5
Average employee workweek	MF9038	1968.5
Expectations, 6 months from now		
General business activity	MF9039	1968.5
New orders	MF9040	1968.5
Shipments	MF9041	1968.5
Unfilled orders	MF9042	1968.5
Delivery times	MF9043	1968.5
Inventories	MF9044	1968.5
Prices paid	MF9045	1968.5
Prices received	MF9046	1968.5
Number of employees	MF9047	1968.5
Average employee workweek	MF9048	1968.5
Capital expenditures	MF9049	1968.5

Household Debt Service and Financial Obligations Ratios

Database: FIN
 Frequency: Quarterly
 Units: Percent
 Adjustment: Seasonally adjusted
 Source: Federal Reserve Board

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Household Debt-Service Ratio (DSR)¹ Ratio of debt service payments to disposable personal income	QF2903	1Q.80
Financial Obligations Ratio (FOR)² Total of financial obligations to disposable personal income	QF2904	1Q.80
Homeowners ³	QF2907	1Q.80
Mortgage ⁴	QF2908	1Q.80
Consumer ⁵	QF2909	1Q.80
Renters ³	QF2906	1Q.80

¹ The household debt service ratio (DSR) is an estimate of the ratio of debt payments to disposable personal income. Debt payments consist of the estimated required payments on outstanding mortgage and consumer debt.

² The financial obligations ratio (FOR) is a broader measure than the debt service ratio. The FOR includes automobile lease payments, rental payments to tenant-occupied property, homeowners' insurance, and property tax payments.

³ Homeowner and renter FORs are calculated by applying homeowner and renter shares of payments and income derived from the Survey of Consumer Finances (SCF) and Current Population Survey to the numerator and denominator of the FOR.

⁴ The homeowner mortgage FOR includes payments on mortgage debt, homeowners' insurance, and property taxes.

⁵ The homeowner consumer FOR includes payments on consumer debt and automobile leases.

Delinquencies Rates as a Percent of Loans at U.S. Chartered Commercial Banks

Database: FIN
 Frequency: Quarterly, end-of-period
 Units: Percent of loans
 Adjustment: Seasonally adjusted
 Source: Federal Reserve Board

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
All Insured		
Total Loans and Leases	QF2966	1987.1
Real Estate Loans, All	QF2958	1987.1
Real Estate Loans, Residential	QF2959	1991.1
Real Estate Loans, Commercial	QF2960	1991.1
Consumer Loans, All	QF2961	1987.1
Consumer Loans, Credit Cards	QF2962	1991.1
Consumer Loans, Other	QF2963	1991.1
Leases	QF29631	1987.1
Commercial and Industrial Loans	QF2964	1987.1
Agricultural Loans	QF2965	1987.1
Large Insured		
Total Loans and Leases	QF2975	1987.1
Real Estate Loans, All	QF2967	1987.1
Real Estate Loans, Residential	QF2968	1991.1
Real Estate Loans, Commercial	QF2969	1991.1
Consumer Loans, All	QF2970	1987.1
Consumer Loans, Credit Cards	QF2971	1991.1
Consumer Loans, Other	QF2972	1991.1
Leases	QF29721	1987.1
Commercial and Industrial Loans	QF2973	1987.1
Agricultural Loans	QF2974	1987.1
Small Insured		
Total Loans and Leases	QF2984	1987.1
Real Estate Loans, All	QF2976	1987.1
Real Estate Loans, Residential	QF2977	1991.1
Real Estate Loans, Commercial	QF2978	1991.1
Consumer Loans, All	QF2979	1987.1
Consumer Loans, Credit Cards	QF2980	1991.1
Consumer Loans, Other	QF2981	1991.1
Leases	QF29811	1987.1
Commercial and Industrial Loans	QF2982	1987.1
Agricultural Loans	QF2983	1987.1

Charge-Off Rates as a Percent of Loans at U.S. Chartered Commercial Banks

Database: FIN
 Frequency: Quarterly
 Adjustment: Seasonally adjusted
 Units: Percent
 Source: Federal Reserve Board

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
All Insured		
Total Loans and Leases	QF2993	1985.1
Real Estate Loans, All	QF2985	1985.1
Real Estate Loans, Residential	QF2986	1991.1
Real Estate Loans, Commercial	QF2987	1991.1
Consumer Loans, All	QF2988	1985.1
Consumer Loans, Credit Cards	QF2989	1985.1
Consumer Loans, Other	QF2990	1985.1
Leases	QF29901	1985.1
Commercial and Industrial Loans	QF2991	1985.1
Agricultural Loans	QF2992	1985.1
Large Insured		
Total Loans and Leases	QF3002	1985.1
Real Estate Loans, All	QF2994	1985.1
Real Estate Loans, Residential	QF2995	1991.1
Real Estate Loans, Commercial	QF2996	1991.1
Consumer Loans, All	QF2997	1985.1
Consumer Loans, Credit Cards	QF2998	1985.1
Consumer Loans, Other	QF2999	1985.1
Leases	QF29991	1985.1
Commercial and Industrial Loans	QF3000	1985.1
Agricultural Loans	QF3001	1985.1
Small Insured		
Total Loans and Leases	QF3011	1985.1
Real Estate Loans, All	QF3003	1985.1
Real Estate Loans, Residential	QF3004	1991.1
Real Estate Loans, Commercial	QF3005	1991.1
Consumer Loans, All	QF3006	1985.1
Consumer Loans, Credit Cards	QF3007	1985.1
Consumer Loans, Other	QF3008	1985.1
Leases	QF30081	1985.1
Commercial and Industrial Loans	QF3009	1985.1
Agricultural Loans	QF3010	1985.1

MISCELLANEOUS

Miscellaneous

Database: FIN
Frequency: Monthly
Units: Millions of dollars or as indicated
Adjustment: Not seasonally adjusted
Source: FRB Table 3.17, Liabilities of Foreigners
FRB Table 3.18, Banks' Own Claims on Foreigners
U.S. Treasury Department

<u>SERIES DESCRIPTION</u>	<u>SERIES CODE</u>	<u>START DATE</u>
Liabilities of Foreigners Reported by Banks in the U.S.	MF601	1974.1
Banks' Own Claims on Foreigners Reported by Banks in the U.S.	MF611	1974.1
U.S. Treasury Renegotiation Board Rate, percent	MF2798	1981.1