

# Notes on the Data

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Except as otherwise indicated, data cited in this report is as of July 18, 2011.

## Glossary of certain government data sources:

FFIEC 002: Federal Financial Institutions Examination Council report of balance sheet and off-balance sheet information for U.S. branches and agencies of foreign banks.

Flow of Funds: Data release compiled and published by the Federal Reserve.

FR 2004: Report of market activity for primary dealers in U.S. government securities published by the Federal Reserve.

FR G-19: Statistical release published by the Federal Reserve.

FR Y-9C: Consolidated financial statement for domestic bank holding companies published by the Federal Reserve.

SCOOS: Survey of senior credit officers on availability and terms of credit conducted and published by the Federal Reserve Board.

SLOOS: Survey of senior loan officers on bank lending practices conducted and published by the Federal Reserve Board.

## Papers cited in this report:

Brunnermeier, Markus and Lasse Pedersen. "Market Liquidity and Funding Liquidity," *Review of Financial Studies*, 2009, 22(6): 2201-2238, by permission of Oxford University Press.

Copeland, Adam M., Antoine Martin, and Michael Walker. "The Tri-Party Repo Market before the 2010 Reforms," *Federal Reserve Bank of New York Staff Reports*, 2010, No. 477.

Cordell, Larry, Yilin Huang, and Meredith Williams. "Collateral Damage: Sizing and Assessing the Subprime CDO Crisis," Federal Reserve Bank of Philadelphia Working Paper, 2011.

"White Paper on Tri-Party Repo Infrastructure Reform," *Federal Reserve Bank of New York*, published online on May 17, 2010.

"The 2010 Federal Reserve Payment Study: Noncash Payment Trends in the United States: 2006-2009." *Federal Reserve System*, April 5, 2011.

## Other:

Certain data was obtained through Haver Analytics.

Moody's data provided by Moody's Investors Service.

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Tri-Party Repo Infrastructure Reform Task Force: Industry working group sponsored by the Federal Reserve Bank of New York to address vulnerabilities in the tri-party repo market.