

Notes on the Data

Glossary of Certain Government Data Sources

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

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

FR 2004: Financial report filed with the Federal Reserve by primary dealers in U.S. government securities about their market activity.

FRED: The Federal Reserve Bank of St. Louis maintains the Federal Reserve Economic Data (FRED) database, which contains economic time series data from a variety of data sources.

FRASER: The Federal Reserve Bank of St. Louis maintains the Federal Reserve Archival System for Economic Research (FRASER), which contains historical data on the U.S. economy and financial system.

Other

Certain data were obtained through Haver Analytics.

Certain data were obtained through the Center for Research in Security Prices (CRSP).

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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.

