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<td>BofAML 3-5 yr AAA CMBS OAS spread⁴</td>
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<td>ICE BofAML ABS/5-yr Treasury yield spread</td>
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<td>2-yr Interest Rate Swap/Treasury yield spread⁷</td>
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<td>ICE BofAML Financial/Corporate Credit bond spread</td>
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<td>CBOE Market Volatility Index VIX</td>
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<td>BofAML Home Equity ABS/MBS yield spread</td>
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<td>2.59</td>
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<td>3-mo. BofAML Swaption Volatility Estimate Index</td>
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<td>1-mo. Asset-backed/Financial commercial paper spread</td>
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<td>W</td>
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<td>1-mo. BofAML Option Volatility Estimate Index</td>
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<td>3-mo. LIBOR/CME Term SOFR-Treasury spread⁸</td>
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<td>10-yr Interest Rate Swap/Treasury yield spread⁶</td>
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<td>3-mo. Eurodollar spread (LIBID-Treasury)</td>
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<td>Repo Market Volume (Repurchases + Reverse Repurchases of primary dealers)</td>
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<td>3-mo. Overnight Indexed Swap (OIS)/Treasury yield spread</td>
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<td>10-yr/2-yr Treasury yield spread</td>
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<td>Fed Funds/Overnight Treasury Repo rate spread</td>
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<td>1-yr./1-mo. LIBOR/CME Term SOFR spread⁸</td>
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<td>0.58</td>
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<td>Commercial Paper Outstanding</td>
<td>10-Nov-1993</td>
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<td>Agency MBS Repo Delivery Failures Rate</td>
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<td>DLNQ</td>
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<td>0.46</td>
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<td>On-the-run vs. Off-the-run 10-yr Treasury liquidity premium</td>
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<td>Total Money Market Mutual Fund Assets /Total Long-term Fund Assets</td>
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<td>Treasury Repo Delivery Fails Rate</td>
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<td>Agency Repo Delivery Failures Rate</td>
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<td>W</td>
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<td>3-mo./1-wk Treasury Repo spread</td>
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<tr>
<td>Fed Funds/Overnight MBS Repo rate spread</td>
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<td>Fed Funds/Overnight Agency Repo rate spread</td>
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<td>2-yr/3-mo. Treasury yield spread</td>
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<td>W</td>
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<td>Advanced Foreign Economies Trade-weighted US Dollar Value Index</td>
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<td>Corporate Securities Repo Delivery Failures Rate</td>
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<tr>
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<td>Q</td>
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</table>
All of the financial indicators are in basis points or percentages and are obtained from Haver Analytics unless otherwise noted. LV: Level, LVMA: Level Relative to Moving Average, DLV: First Difference, DLN: Log First Difference, DLNQ: 13-Week Log First Difference, . . . SA: Seasonally Adjusted Prior to Transformation.

Indicators are sorted by NFCI weight. The weights have been scaled to sum to 100 in absolute value for ease of presentation.

ICE/Bank of America Merrill Lynch.

Weekly average of 5-yr CDS spreads of top 15 major financial institutions; except as expressly provided elsewhere on this website, modifying, distributing, transmitting, performing, broadcasting, publishing, uploading, licensing, reverse engineering, transferring, selling or creating derivative works from the ICE Data Services data on this website is expressly prohibited.

Adjusted for mean break at 11/21/2008

Adjusted for mean break at 1/1/2010

LIBOR and SOFR data are spliced to form a single time series.
## Credit Indicators in the NFCI and ANFCI

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<td>NACM Survey of Credit Managers: Credit Manager’s Index</td>
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<td>BofAML High Yield/Moody’s Baa corporate bond yield spread</td>
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<td>FRB Senior Loan Officer Survey: Tightening Standards on RRE Loans</td>
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<td>Markit Investment Grade (IG) 5-yr Senior CDS Index^3</td>
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<td>FRB Senior Loan Officer Survey: Tightening Standards on Large C&amp;I Loans</td>
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<td>FRB Senior Loan Officer Survey: Increasing spreads on Small C&amp;I Loans</td>
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<td>Markit High Yield (HY) 5-yr Senior CDS Index^3</td>
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<td>30-yr Conforming Mortgage/10-yr Treasury yield spread</td>
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<td>FRB Senior Loan Officer Survey: Willingness to Lend to Consumers</td>
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<td>Commercial Bank 24-mo. Personal Loan/2-yr Treasury yield spread</td>
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<td>UM Household Survey: Mortgage Credit Conditions Good/Bad spread^7</td>
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<td>Commercial Bank 48-mo. New Car Loan/2-yr Treasury yield spread</td>
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<td>UM Household Survey: Durable Goods Credit Conditions Good/Bad spread^6</td>
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<td>UM Household Survey: Auto Credit Conditions Good/Bad spread^4</td>
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<td>ABA Value of Delinquent Bank Card Credit Loans/Total Loans</td>
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<td>S&amp;P US Bankcard Credit Card: Excess Rate Spread</td>
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<td>ABA Value of Delinquent Home Equity Loans/Total Loans</td>
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<td>Commercial Bank Noncurrent/Total Loans</td>
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<td>ABA Value of Delinquent Consumer Loans/Total Loans</td>
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<td>ABA Value of Delinquent Noncard Revolving Credit Loans/Total Loans</td>
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<td>Finance Company Owned &amp; Managed Receivables</td>
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<td>Consumer Credit Outstanding</td>
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Indicators are sorted by NFCI weight. The weights have been scaled to sum to 100 in absolute value for ease of presentation.

Series vehm_nr_all

Adjusted for mean break at 7/1/1990

Series durm_nr_all

Series homrn_nr_all

Consecutive Markit series are backfilled in growth rates to form a consistent time series

The monthly average of FZMAH@WEEKLY is backfilled in growth rates using the discontinued series, FZMZ@USECON, to form a consistent time series.
## Leverage Indicators in the NFCI and ANFCI

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<td>CME Eurodollar/CBOT T-Note Futures Market Depth</td>
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<td>3-mo. Eurodollar, 10-yr/3-mo. swap, 2-yr and 10-yr Treasury Open Interest</td>
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<td>CMBS Issuance (Relative to 12-mo. MA)</td>
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<td>CME E-mini S&amp;P Futures Market Depth</td>
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<td>Total Agency and GSE Assets/GDP</td>
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<td>COMEX Gold/NYMEX WTI Futures Market Depth</td>
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<td>Commercial Bank Consumer Loans/Total Assets</td>
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<td>Commercial Bank C&amp;I Loans/Total Assets</td>
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<td>Commercial Bank Securities in Bank Credit/Total Assets</td>
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<td>-0.06</td>
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<tr>
<td>New US Corporate Equity Issuance (Relative to 12-mo. MA)</td>
<td>01-Jan-1988</td>
<td>LVMASA</td>
<td>M</td>
<td>-0.05</td>
</tr>
<tr>
<td>Wilshire 5000 Stock Price Index</td>
<td>29-Jan-1971</td>
<td>DLN</td>
<td>M</td>
<td>-0.05</td>
</tr>
<tr>
<td>Total Assets of ABS issuers/GDP</td>
<td>30-Dec-1983</td>
<td>DLN</td>
<td>Q</td>
<td>-0.05</td>
</tr>
<tr>
<td>Household debt outstanding/PCE Durables and Residential Investment</td>
<td>02-Apr-1971</td>
<td>DLN</td>
<td>Q</td>
<td>0.04</td>
</tr>
<tr>
<td>10-yr Constant Maturity Treasury yield</td>
<td>08-Jan-1971</td>
<td>DLV</td>
<td>W</td>
<td>-0.03</td>
</tr>
<tr>
<td>Nonfinancial business debt outstanding/GDP</td>
<td>02-Apr-1971</td>
<td>DLN</td>
<td>Q</td>
<td>0.02</td>
</tr>
<tr>
<td>Total Assets of Insurance Companies/GDP</td>
<td>02-Apr-1971</td>
<td>DLN</td>
<td>Q</td>
<td>-0.02</td>
</tr>
<tr>
<td>Total MBS Issuance (Relative to 12-mo. MA)</td>
<td>29-Dec-2000</td>
<td>LVMASA</td>
<td>M</td>
<td>0.01</td>
</tr>
<tr>
<td>Total Assets of Funding Corporations/GDP</td>
<td>02-Apr-1971</td>
<td>DLN</td>
<td>Q</td>
<td>0.01</td>
</tr>
<tr>
<td>Total REIT Assets/GDP</td>
<td>02-Apr-1971</td>
<td>DLN</td>
<td>Q</td>
<td>-0.01</td>
</tr>
<tr>
<td>Federal, state, and local debt outstanding/GDP</td>
<td>02-Apr-1971</td>
<td>DLN</td>
<td>Q</td>
<td>0.01</td>
</tr>
<tr>
<td>Total Assets of Broker-dealers/GDP</td>
<td>02-Apr-1971</td>
<td>DLN</td>
<td>Q</td>
<td>-0.01</td>
</tr>
<tr>
<td>Fed funds and Reverse Repurchase Agreements/Total Assets of Commercial Banks</td>
<td>30-Mar-1973</td>
<td>DLN</td>
<td>M</td>
<td>-0.01</td>
</tr>
<tr>
<td>FRB Commercial Property Price Index</td>
<td>02-Apr-1971</td>
<td>DLN</td>
<td>Q</td>
<td>0.00</td>
</tr>
<tr>
<td>Total Assets of Pension Funds/GDP</td>
<td>02-Apr-1971</td>
<td>DLN</td>
<td>Q</td>
<td>-0.00</td>
</tr>
<tr>
<td>Commercial Bank Real Estate Loans/Total Assets</td>
<td>02-Mar-1973</td>
<td>DLN</td>
<td>M</td>
<td>-0.00</td>
</tr>
<tr>
<td>Total Assets of Finance Companies/GDP</td>
<td>02-Apr-1971</td>
<td>DLN</td>
<td>Q</td>
<td>0.00</td>
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</tbody>
</table>
All of the financial indicators are in basis points or percentages and are obtained from Haver Analytics unless otherwise noted.


Indicators are sorted by NFCI weight. The weights have been scaled to sum to 100 in absolute value for ease of presentation.

FINRA and NYSE data are spliced to form a single time series.

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Nonfinancial leverage subindex indicators.