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<td>BofAML 3-5 yr AAA CMBS OAS spread</td>
<td>02-Jan-1998</td>
<td>LV</td>
<td>W</td>
<td>3.41</td>
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<td>ICE BofAML ABS/5-yr Treasury yield spread</td>
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<td>LV</td>
<td>M</td>
<td>3.40</td>
<td>3.37</td>
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<td>2-yr Interest Rate Swap/Treasury yield spread</td>
<td>03-Apr-1987</td>
<td>LV</td>
<td>W</td>
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<td>3.30</td>
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<td>CBOE Market Volatility Index VIX</td>
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<td>LV</td>
<td>W</td>
<td>2.85</td>
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<td>ICE BofAML Financial/Corporate Credit bond spread</td>
<td>31-Jan-1997</td>
<td>LV</td>
<td>M</td>
<td>2.84</td>
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<td>BofAML Home Equity ABS/MBS yield spread</td>
<td>05-Jul-1991</td>
<td>LV</td>
<td>W</td>
<td>2.72</td>
<td>2.64</td>
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<td>3-mo. BofAML Swaption Volatility Estimate Index</td>
<td>06-Dec-1996</td>
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<td>W</td>
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<td>1-mo. BofAML Option Volatility Estimate Index</td>
<td>08-Apr-1988</td>
<td>LV</td>
<td>W</td>
<td>2.15</td>
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<td>3-mo. TED spread (LIBOR-Treasury)</td>
<td>06-Jun-1980</td>
<td>LV</td>
<td>W</td>
<td>2.10</td>
<td>2.71</td>
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<td>Counterparty Risk Index (formerly maintained by Credit Derivatives Research)</td>
<td>13-Sep-2002</td>
<td>LV</td>
<td>W</td>
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<td>-1.34</td>
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<tr>
<td>10-yr Interest Rate Swap/Treasury yield spread</td>
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<td>3-mo./1-wk AA Financial commercial paper spread</td>
<td>10-Jan-1997</td>
<td>LV</td>
<td>W</td>
<td>1.96</td>
<td>2.85</td>
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<td>3-mo. Eurodollar spread (LIBID-Treasury)</td>
<td>08-Jan-1971</td>
<td>LV</td>
<td>W</td>
<td>1.69</td>
<td>2.13</td>
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<tr>
<td>Repo Market Volume (Repurchases + Reverse Repurchases of primary dealers)</td>
<td>07-Oct-1994</td>
<td>DLNQ</td>
<td>W</td>
<td>-1.51</td>
<td>-0.82</td>
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<tr>
<td>ICE BofAML Mortgage Master MBS/10-year Treasury yield spread</td>
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<td>M</td>
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<tr>
<td>3-mo. Overnight Indexed Swap (OIS)/Treasury yield spread</td>
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<td>3.14</td>
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<td>10-yr/2-yr Treasury yield spread</td>
<td>20-Aug-1971</td>
<td>LV</td>
<td>W</td>
<td>-0.80</td>
<td>-0.70</td>
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<td>3-mo. Financial commercial paper/Treasury bill spread</td>
<td>08-Jan-1971</td>
<td>LV</td>
<td>W</td>
<td>0.66</td>
<td>1.42</td>
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<tr>
<td>Fed Funds/Overnight Treasury Repo rate spread</td>
<td>24-May-1991</td>
<td>LV</td>
<td>W</td>
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<td>1-yr/1-mo. LIBOR spread</td>
<td>10-Jan-1986</td>
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<td>Commercial Paper Outstanding</td>
<td>10-Nov-1995</td>
<td>DLN</td>
<td>W</td>
<td>-0.50</td>
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<td>Agency MBS Repo Delivery Failures Rate</td>
<td>07-Oct-1994</td>
<td>DLNQ</td>
<td>W</td>
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<td>0.55</td>
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<td>On-the-run vs. Off-the-run 10-yr Treasury liquidity premium</td>
<td>20-Aug-1971</td>
<td>LV</td>
<td>W</td>
<td>-0.46</td>
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<td>Total Money Market Mutual Fund Assets/Total Long-term Fund Assets</td>
<td>28-Dec-1984</td>
<td>LV</td>
<td>M</td>
<td>0.37</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>
<td>24-May-1991</td>
<td>LV</td>
<td>W</td>
<td>-0.28</td>
<td>1.17</td>
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<tr>
<td>Treasury Repo Delivery Fails Rate</td>
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<td>DLNQ</td>
<td>W</td>
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<td>Fed Funds/Overnight Agency Repo rate spread</td>
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<td>LV</td>
<td>W</td>
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<td>Fed Funds/Overnight MBS Repo rate spread</td>
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<td>LV</td>
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<tr>
<td>2-yr/3-mo. Treasury yield spread</td>
<td>08-Jan-1971</td>
<td>LV</td>
<td>W</td>
<td>-0.13</td>
<td>0.38</td>
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<tr>
<td>Advanced Foreign Economies Trade-weighted US Dollar Value Index</td>
<td>12-Jan-1973</td>
<td>DLN</td>
<td>W</td>
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<td>0.19</td>
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<tr>
<td>FDIC Volatile Bank Liabilities</td>
<td>01-Jul-1994</td>
<td>DLN</td>
<td>Q</td>
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<tr>
<td>Corporate Securities Repo Delivery Failures Rate</td>
<td>05-Oct-2001</td>
<td>DLNQ</td>
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1. All of the financial indicators are in basis points or percentages and are obtained from Haver Analytics unless otherwise noted.
3. Indicators are sorted by NFCI weight. The weights have been scaled to sum to 100 in absolute value for ease of presentation.
4. ICE/Bank of America Merrill Lynch.
5. 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, revenue engineering, transferring, selling or creating derivative works from the ICE Data Services data on this website is expressly prohibited.
6. Adjusted for mean break at 11/21/2008
7. Adjusted for mean break at 1/1/2010
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<tr>
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<td>1-mo. Nonfinancial commercial paper A2P2/AA credit spread</td>
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<td>LV</td>
<td>W</td>
<td>3.08</td>
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<td>30-yr Jumbo/Conforming fixed rate mortgage spread</td>
<td>12-Jun-1998</td>
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<td>W</td>
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<td>3.51</td>
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<td>FRB Senior Loan Officer Survey: Tightening Standards on Small C&amp;I Loans</td>
<td>13-Jul-1990</td>
<td>LV</td>
<td>Q</td>
<td>3.03</td>
<td>1.56</td>
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<td>NACM Survey of Credit Managers: Credit Manager's Index</td>
<td>15-Feb-2002</td>
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<td>M</td>
<td>-3.00</td>
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<td>FRB Senior Loan Officer Survey: Tightening Standards on CRE Loans</td>
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<td>Q</td>
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<td>2.10</td>
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<td>FRB Senior Loan Officer Survey: Tightening Standards on RRE Loans</td>
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<td>Q</td>
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<td>FRB Senior Loan Officer Survey: Tightening Standards on Large C&amp;I Loans</td>
<td>13-Jul-1990</td>
<td>LV</td>
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<td>BofAML High Yield/Moody’s Baa corporate bond yield spread</td>
<td>07-Nov-1986</td>
<td>LV</td>
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<td>2.86</td>
<td>1.14</td>
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<td>Markit Investment Grade (IG) 5-yr Senior CDS Index</td>
<td>21-Sep-2007</td>
<td>LVMA</td>
<td>W</td>
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<tr>
<td>FRB Senior Loan Officer Survey: Increasing spreads on Small C&amp;I Loans</td>
<td>13-Jul-1990</td>
<td>LV</td>
<td>Q</td>
<td>2.82</td>
<td>2.16</td>
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<td>FRB Senior Loan Officer Survey: Increasing spreads on Large C&amp;I Loans</td>
<td>13-Jul-1990</td>
<td>LV</td>
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<td>2.78</td>
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<td>Markit High Yield (HY) 5-yr Senior CDS Index</td>
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<td>Moody’s Baa corporate bond/10-yr Treasury yield spread</td>
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<td>LV</td>
<td>W</td>
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<td>CBOE Crude Oil Volatility Index, OVX</td>
<td>18-May-2007</td>
<td>LV</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>
<td>15-Jan-1971</td>
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<td>Commercial Bank 24-mo. Personal Loan/2-yr Treasury yield spread</td>
<td>05-May-1972</td>
<td>LV</td>
<td>Q</td>
<td>-0.52</td>
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<td>UM Household Survey: Mortgage Credit Conditions Good/Bad spread</td>
<td>24-Feb-1978</td>
<td>LV</td>
<td>M</td>
<td>-0.41</td>
<td>-0.37</td>
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<td>UM Household Survey: Durable Goods Credit Conditions Good/Bad spread</td>
<td>27-Jan-1978</td>
<td>LV</td>
<td>M</td>
<td>-0.39</td>
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<td>Commercial Bank 48-mo. New Car Loan/2-yr Treasury yield spread</td>
<td>05-May-1972</td>
<td>LV</td>
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<td>UM Household Survey: Auto Credit Conditions Good/Bad spread</td>
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<td>LV</td>
<td>M</td>
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<td>NFIB Survey: Credit Harder to Get</td>
<td>02-Nov-1973</td>
<td>LV</td>
<td>M</td>
<td>0.32</td>
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<tr>
<td>ABA Value of Delinquent Home Equity Loans/Total Loans</td>
<td>26-Feb-1999</td>
<td>DLV</td>
<td>M</td>
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<td>0.28</td>
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<tr>
<td>ABA Value of Delinquent Bank Card Credit Loans/Total Loans</td>
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<td>DLV</td>
<td>M</td>
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<td>0.19</td>
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<tr>
<td>ABA Value of Delinquent Consumer Loans/Total Loans</td>
<td>26-Feb-1999</td>
<td>DLV</td>
<td>M</td>
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<td>S&amp;P US Bankcard Credit Card: Excess Rate Spread</td>
<td>28-Feb-1992</td>
<td>DLVSA</td>
<td>M</td>
<td>-0.25</td>
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<td>Commercial Bank Noncurrent/Total Loans</td>
<td>28-Jun-1985</td>
<td>DLN</td>
<td>Q</td>
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<td>S&amp;P US Bankcard Credit Card: 3-mo. Delinquency Rate</td>
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<td>DLVSA</td>
<td>M</td>
<td>0.19</td>
<td>0.11</td>
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<td>S&amp;P US Bankcard Credit Card: Receivables Outstanding</td>
<td>28-Feb-1992</td>
<td>DLNSA</td>
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<td>-0.18</td>
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<td>ABA Value of Delinquent Noncard Revolving Credit Loans/Total Loans</td>
<td>26-Feb-1999</td>
<td>DLV</td>
<td>M</td>
<td>0.16</td>
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<td>Bond Market Association Municipal Swap/State &amp; Local Government 20-yr GO bond spread</td>
<td>07-Jul-1989</td>
<td>LV</td>
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<td>Consumer Credit Outstanding</td>
<td>29-Jan-1971</td>
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<td>M</td>
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<td>0.02</td>
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<td>Finance Company Owned &amp; Managed Receivables</td>
<td>29-Jan-1971</td>
<td>DLNSA</td>
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<td>MBA Serious Delinquencies</td>
<td>30-Jun-1972</td>
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<td>Money Stock: MZM</td>
<td>01-Mar-1974</td>
<td>DLN</td>
<td>M</td>
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1 All of the financial indicators are in basis points or percentages and are obtained from Haver Analytics unless otherwise noted.
3 Indicators are sorted by NFCI weight. The weights have been scaled to sum to 100 in absolute value for ease of presentation.
4 Series vehm_nr_all
5 Adjusted for mean break at 7/1/1990
6 Series durrn_nr_all
7 Series homrn_nr_all
8 Consecutive Markit series are backfilled in growth rates to form a consistent time series.
### Leverage Indicators in the NF CI and ANF CI

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<th>Weight</th>
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<tr>
<td>S&amp;P 500 Financials / S&amp;P 500 Price Index (Relative to 2-yr MA)</td>
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<td>LVMA</td>
<td>W</td>
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<td>-3.86</td>
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<tr>
<td>COMEX Gold / NYMEX WTI Futures Market Depth</td>
<td>04-Jan-2008</td>
<td>LV</td>
<td>W</td>
<td>2.59</td>
<td>2.37</td>
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<tr>
<td>CME Eurodollar / CBOT T-Note Futures Market Depth</td>
<td>01-Feb-2008</td>
<td>LV</td>
<td>W</td>
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<td>2.14</td>
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<tr>
<td>3-mo. Eurodollar, 10-yr/3-mo. swap, 2-yr and 10-yr Treasury Open Interest</td>
<td>23-Jun-1995</td>
<td>DLNQ</td>
<td>W</td>
<td>-1.01</td>
<td>-1.17</td>
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<tr>
<td>CME E-mini S&amp;P Futures Market Depth</td>
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<td>-0.44</td>
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<td>Net Notional Value of Credit Derivatives</td>
<td>07-Nov-2008</td>
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<td>M</td>
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<td>-0.22</td>
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<td>CMBS Issuance (Relative to 12-mo. MA)</td>
<td>28-Dec-1990</td>
<td>LVMASA</td>
<td>M</td>
<td>-0.24</td>
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<td>New US Corporate Debt Issuance (Relative to 12-mo. MA)</td>
<td>01-Jan-1988</td>
<td>LVMASA</td>
<td>M</td>
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<td>Nonmortality ABS Issuance (Relative to 12-mo. MA)</td>
<td>29-Dec-2000</td>
<td>LVMASA</td>
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<td>Commercial Bank Total Unused C&amp;I Loan Commitments / Total Assets</td>
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<td>-0.13</td>
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<tr>
<td>S&amp;P 500, NASDAQ, and NYSE Market Capitalization / GDP</td>
<td>28-Jun-1985</td>
<td>DLN</td>
<td>Q</td>
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<tr>
<td>Broker-dealer Debt Balances in Margin Accounts^</td>
<td>29-Jan-1971</td>
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<td>-0.18</td>
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<td>New State &amp; Local Government Debt Issues (Relative to 12-mo. h MA)</td>
<td>27-Feb-2004</td>
<td>LVMASA</td>
<td>M</td>
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<td>-0.08</td>
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<td>Total Agency and GSE Assets / GDP</td>
<td>30-Dec-1983</td>
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<td>Commercial Bank Consumer Loans / Total Assets</td>
<td>02-Mar-1973</td>
<td>DLN</td>
<td>M</td>
<td>-0.07</td>
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<td>S&amp;P 500, S&amp;P 500 mini, NASDAQ 100, NASDAQ mini Open Interest</td>
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<td>New US Corporate Equity Issuance (Relative to 12-mo. MA)</td>
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<td>LVMASA</td>
<td>M</td>
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<td>Total Assets of ABS issuers / GDP</td>
<td>30-Dec-1983</td>
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<td>-0.06</td>
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<td>Commercial Bank C&amp;I Loans / Total Assets</td>
<td>02-Mar-1973</td>
<td>DLN</td>
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<td>Commercial Bank Securities in Bank Credit / Total Assets</td>
<td>02-Mar-1973</td>
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<td>CoreLogic National House Price Index</td>
<td>02-Apr-1976</td>
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<td>-0.17</td>
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<tr>
<td>Wilshire 5000 Stock Price Index</td>
<td>29-Jan-1971</td>
<td>DLN</td>
<td>M</td>
<td>-0.05</td>
<td>-0.10</td>
</tr>
<tr>
<td>Household debt outstanding / PCE Durables and Residential Investment^6</td>
<td>02-Apr-1971</td>
<td>DLN</td>
<td>Q</td>
<td>0.04</td>
<td>0.01</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>
<td>-0.17</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>
<td>-0.05</td>
</tr>
<tr>
<td>Nonfinancial business debt outstanding / GDP^6</td>
<td>02-Apr-1971</td>
<td>DLN</td>
<td>Q</td>
<td>0.02</td>
<td>0.06</td>
</tr>
<tr>
<td>Total Assets of Funding Corporations / GDP</td>
<td>02-Apr-1971</td>
<td>DLN</td>
<td>Q</td>
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<td>0.02</td>
</tr>
<tr>
<td>Total REIT Assets / GDP</td>
<td>02-Apr-1971</td>
<td>DLN</td>
<td>Q</td>
<td>-0.01</td>
<td>0.06</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>
<td>-0.04</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>
<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>-0.01</td>
<td>0.06</td>
</tr>
<tr>
<td>Total Assets of Broker-dealers / GDP</td>
<td>02-Apr-1971</td>
<td>DLN</td>
<td>Q</td>
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<td>-0.04</td>
</tr>
<tr>
<td>FRB Commercial Property Price Index</td>
<td>02-Apr-1971</td>
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<td>Q</td>
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<tr>
<td>Total Assets of Pension Funds / GDP</td>
<td>02-Apr-1971</td>
<td>DLN</td>
<td>Q</td>
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<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>
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<td>-0.43</td>
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<tr>
<td>Total Assets of Finance Companies / GDP</td>
<td>02-Apr-1971</td>
<td>DLN</td>
<td>Q</td>
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<td>0.01</td>
</tr>
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</table>

1 All of the financial indicators are in basis points or percentages and are obtained from Haver Analytics unless otherwise noted.
3 Indicators are sorted by NF CI weight. The weights have been scaled to sum to 100 in absolute value for ease of presentation.
4 FINRA and NYSE data are spliced to form a single time series.
5 Data provided under a license granted to the Federal Reserve Bank of Chicago by DTCC Solutions LCC ("DTCC Solutions"), an affiliate of The Depository Trust & Clearing Corporation. DTCC Solutions, its affiliates, and third parties from which they obtained data have no liability for the content of this material.
6 Nonfinancial leverage subindex indicators.