

# Notes on the Data

Except as otherwise indicated, data cited in this report is as of July 6, 2012.

## Glossary of Certain Government Data Sources

Bank Holding Company Performance Report (BHCPR): Report of financial information produced for select top-tier bank holding companies and published by the Federal Reserve.

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

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

## Academic Papers Cited in This Report

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.

Bech, Morten L., Antoine Martin, and James McAndrews. "Settlement Liquidity and Monetary Policy Implementation—Lessons from the Financial Crisis," *Federal Reserve Bank of New York Economic Policy Review* 18, March 2012, No. 1.

## Other

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

The Risk Management Association's Aggregate Data Survey (2000–2012).

