

**FEDERAL RESERVE BANK  
OF NEW YORK**

July 15, 1993

**Availability of Statistical Data**

*To All Depository Institutions  
in the Second Federal Reserve District:*

Enclosed is a press release by the Board of Governors of the Federal Reserve System that announces the availability of certain statistical data, both in diskette and in hardcopy form. The data involve flow of funds, industrial production and capacity utilization, mortgage and consumer finance, monetary aggregates, reserves of depository institutions, bank credit, and selected interest rates.

The data are available from Publications Services, Mail Stop 402, Board of Governors of the Federal Reserve System, Washington, D.C. 20551. The cost is \$25 per diskette.

SUSAN F. MOORE,  
*Vice President.*

# FEDERAL RESERVE press release



June 28, 1993

The Federal Reserve Board today announced that historical data covering six major sets of statistics are now available on computer diskettes as well as in hardcopy. Data are being provided in this format on flow of funds, industrial production and capacity utilization, monetary aggregates, reserves of depository institutions, bank credit, and selected interest rates.

The 3-1/2 inch high density (1.4 megabyte) diskettes are formatted for MS-DOS compatible computers using DOS version 3.3 or higher. The data are contained in ASCII text files that have in some cases been compressed. Explanatory help texts are included on the diskettes, as well as the software necessary to expand the files, if necessary.

Each diskette is available from the Board's Publications Services, Mail Stop 402, Board of Governors of the Federal Reserve System, Washington, D.C. 20551. The cost is \$25.00 per diskette.

Following is a brief summary of the information contained on each diskette:

## **Flow of Funds (3 diskettes, quarterly)**

Seasonally adjusted quarterly flow of funds data from the Federal Reserve Board's Z.1 Statistical Release are contained on diskette 1. Unadjusted flow of funds data are on diskette 2. Outstandings are on diskette 3. The Z.1 files begin with 1952 Q1 and end with the most recently published quarter.

Diskette 3 also contains annual data from 1945 on the Balance Sheets for the U.S. Economy that are published in the C.9 Statistical Release. Monthly debt aggregate statistics beginning in January 1955 are also on diskette 3. Updates to the debt aggregate are published weekly in the Board's H.6 Statistical Release.

Data are stored in compressed files that correspond to tables in the releases. The diskettes are reissued each quarter with revisions and updates at the time the Z.1 is released.

## **Industrial Production and Capacity Utilization (2 diskettes, monthly)**

These data have been divided between an historical diskette containing data prior to 1986 and a more current monthly diskette containing data beginning in 1986.

The monthly diskette is available around the 18th of each month and contains the data published in the Federal Reserve Board's G.17 Statistical Release on industrial output, capacity, and capacity utilization. Survey data on industrial electric power use also are included. The data begin in January 1986 and end in the month of the most recently published industrial production index. Data and documentation files on the diskette correspond to tables in the G.17 release.

The April indexes that were first published on the diskette issued in May reflect a revision to the industrial production and capacity utilization indexes. The revisions primarily reflect conversion of the indexes from 1987 forward to the 1987 Standard Industrial Classification and the incorporation of more comprehensive annual and monthly source data, where available, for the same period.

The historical diskette contains data with various starting dates (the earliest being 1919). The ending data is December 1985 for all data.

#### **Mortgage and Consumer Finance (1 diskette, monthly)**

Monthly consumer installment credit statistics from the Board's G.19 Statistical Release, including seasonally adjusted and not seasonally adjusted totals along with not seasonally adjusted components and interest rates are contained on the diskette. The data for some series are available from 1943. Data on securitized assets are available from 1989. Data on interest rates are available from 1971.

Monthly consumer finance company statistics from the Board's G.20 Statistical Release, including seasonally adjusted and not seasonally adjusted totals along with not seasonally adjusted components are also presented on the diskette, as well as not seasonally adjusted Finance Company Quarterly Report data. Data on outstandings are available from 1980 and the Quarterly Report data are available from 1985.

Data are updated on a monthly basis at the time the G.19 and G.20 Statistical Releases are published.

#### **Monetary Aggregates (1 diskette, annually)**

This data set contains aggregate data on money stock measures and liquid assets (M1, M2, M3, and L), as well as components of the money stock measures and related items, as reported on the H.6 Statistical Release. The historical data reflect revisions that incorporate annual seasonal adjustment and benchmark changes. Data are updated annually, generally in late February or early March.

Monthly data are shown for the period 1959 through 1992. Weekly data, shown for the period January 6, 1975, through January 4, 1993, are based on weeks ending on Mondays to correspond with the reporting cycle under contemporaneous reserve requirements. No data prior to 1975 have been reconstructed on a weekly basis.

Deposits have been benchmarked using Call Reports through June 1992 and incorporate data revisions from other sources also. Seasonal factors have been revised using the X-11 ARIMA procedure adopted in 1982 with prior adjustments for special events such as the introduction of new deposit accounts.

#### **Reserves of Depository Institutions (1 diskette, annually)**

This diskette contains data on aggregate reserves, borrowings from the Federal Reserve, and the monetary base as shown on the H.3 Statistical Release. The data incorporate breaks in series resulting from the January 1993 indexations of the low reserve tranche and the reserve requirement exemption levels, as well as the annual review of seasonal factors. Data are updated annually, usually in late March or early April.

Monthly data are provided for the period January 1959 through March 1993. Weekly data are provided for the period January 7, 1959, to March 31, 1993.

#### **Bank Credit (2 diskettes, quarterly)**

These diskettes contain aggregate historical data on bank assets and liabilities and on bank debits. Weekly, not seasonally adjusted (n.s.a.), assets and liabilities for large domestic banks by national totals and by Federal Reserve District (as shown on the H.4.2 Statistical Release) are available from 1988 to date. Weekly, n.s.a., assets and liabilities for large U.S. branches and agencies of foreign banks (also on the H.4.2) are available from 1989 to date. Weekly, n.s.a., assets and liabilities for all commercial banks and major bank groups (as shown on the H.8 Statistical Release) are available from 1984 to date.

Monthly, seasonally adjusted (s.a.) and n.s.a., assets for all commercial banks and major bank groups (as shown on the G.7 Statistical Release) are available from 1972 to date, as are monthly, s.a. and n.s.a., nondeposit sources (as shown on the G.10 Statistical Release). Monthly, s.a. and n.s.a., debits and deposit turnover (as shown on the G.6 Statistical Release) are available from 1970 to date.

Data and documentation files on the diskette correspond to the various statistical releases.

**Selected Interest Rates (1 diskette, quarterly)**

The diskette contains all items shown on the weekly H.15 Statistical Release, Selected Interest Rates. The data include historical observations for the interest rate variables at each available frequency of observation-- generally business day, weekly, monthly and annual. Updated diskettes are available the first week of each quarter and include data through the end of the prior quarter.

Both the starting dates for individual interest rate series and the frequencies of the observations vary. The less frequently observed transformations, such as monthly or annual, are usually available for longer time periods. The selection of specific frequency transformations conforms to market conventions for quoting those rates. For example, the federal funds rate is quoted on a daily basis and for statement weeks ending on Wednesday, in contrast to the more common convention of weeks ending on Friday for many other rates.