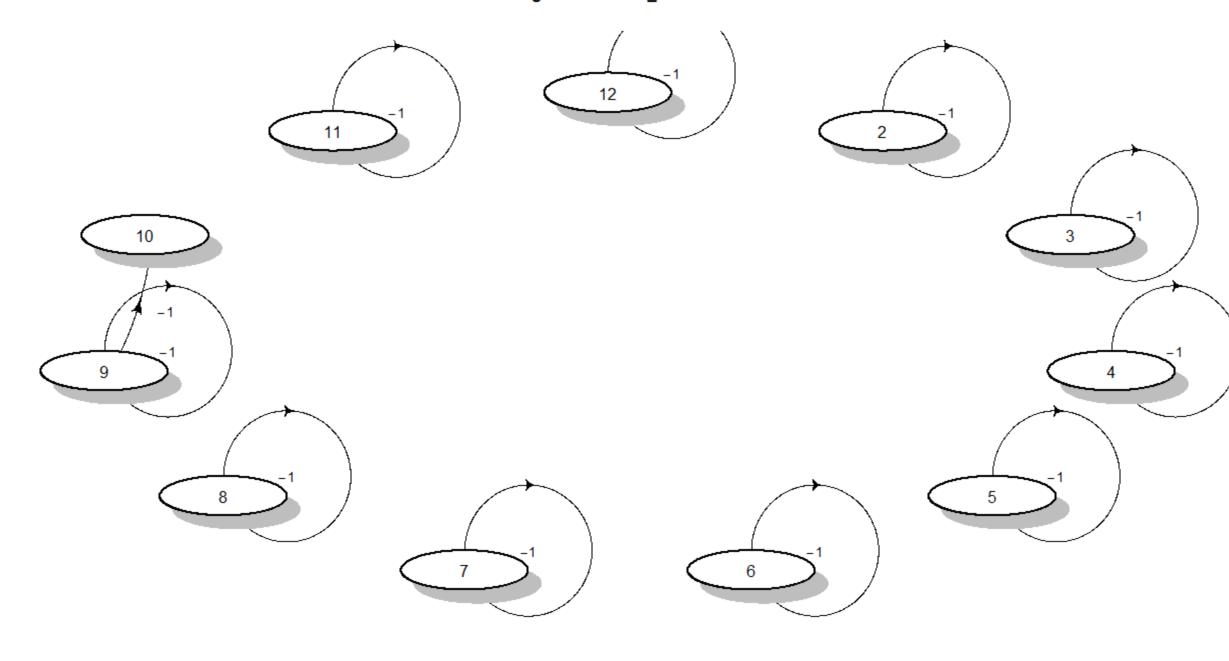
Feature Importance Analysis of FFIEC Consolidated Reports of Condition and Income Data in the May 2020 Supervision and Regulation Report,

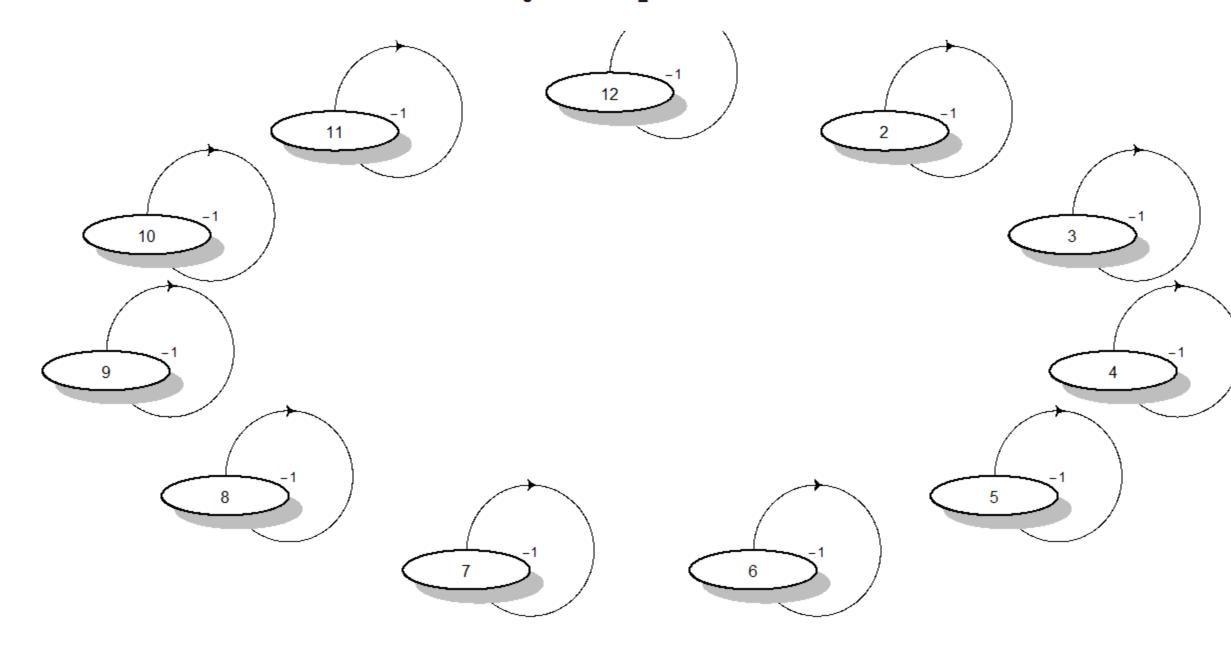
Board of Governors of the Federal Reserve System

Average loan volume_All banks



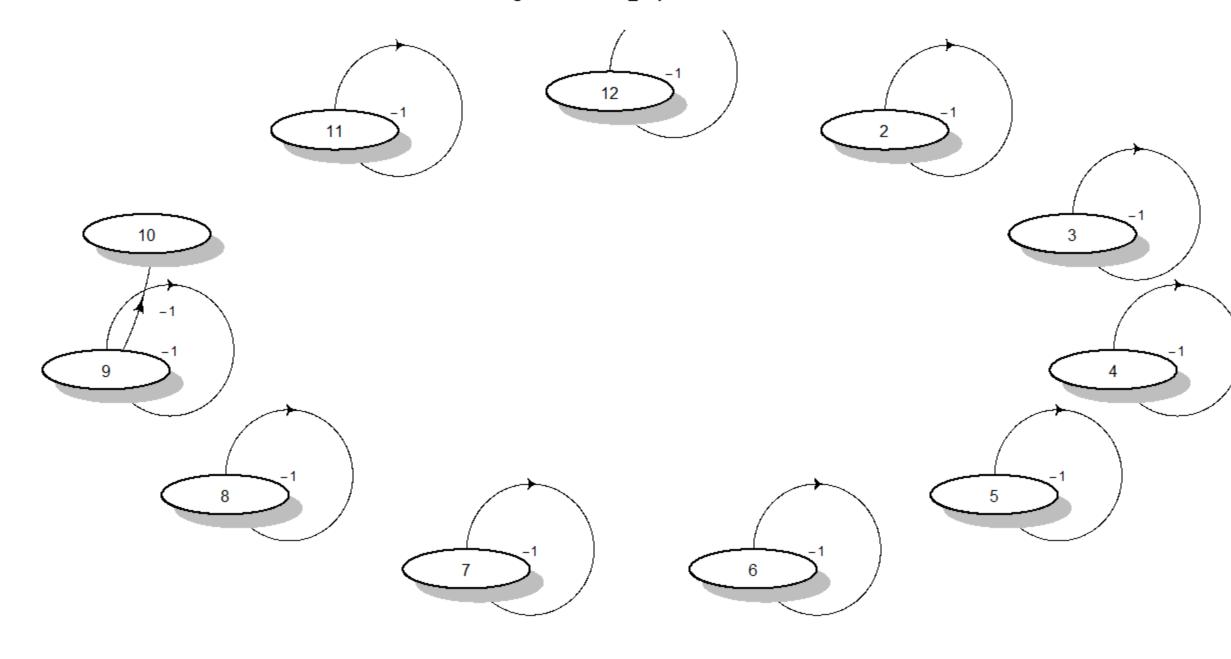
Target Feature Number Target Feature Description Best Lagged [1-qt/] Feature Number Total Assets; Interest-earning; All loans and leases, gross; All commercial banks (Quarterly average) Loans to finance agricultural production (quarterly average); All commercial banks (Quarterly average); All commercial banks Loans to finance agricultural production (quarterly average); All commercial banks Commercial banks Commercial and industrial loans (quarterly average); All commercial banks Loans secured by real estate (quarterly average); All commercial banks Loans secured by real estate (quarterly average); All commercial banks Consumer loans (quarterly average); All commercial banks Total Assets; interest-earning; All loans and leases, gross; Secured by real estate; Single-family (1-4 family) residential mortgages; Booked in domestic offices; All commercial banks (Quarterly average) Total Assets; interest-earning; All loans and leases, gross; Lease financing receivables; All commercial banks (Quarterly average) 8 Total Assets; interest-earning; All loans and leases, gross; Lease financing receivables; All commercial banks (Quarterly average) 8 Total Assets; interest-earning; All loans and leases, gross; Lease financing receivables; All commercial banks (Quarterly average) 8 Total Assets; interest-earning; All loans and leases, gross; Lease financing receivables; All commercial banks (Quarterly average) 8 Total Assets; interest-earning; All loans and leases, gross; Lease financing receivables; All commercial banks (Quarterly average) 8	e); All pmmercial nercial S
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Total Assets; Interest-earning; All loans and leases, gross;	
Consumer loans; Credit cards; (Quarterly average); All commercial Total Assets; Interest-earning; All loans and leases, gross; C	Concumor
9 banks 9 loans; Credit cards, (Quarterly average), All commercial ba	
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	Canan
Total Assets; Interest-earning; All loans and leases, gross; C Other consumer loans (quarterly average); All commercial banks Other consumer loans (quarterly average); All commercial banks 9 loans; Credit cards; (Quarterly average); All commercial banks	
To Strict Consumer tours (quarterly average), Air commercial banks	TIKS
Total assets; Interest-earning; All loans and leases, gross; Secured Total assets; Interest-earning; All loans and leases, gross; Secured	Secured by
by real estate; Commercial real estate loans (excluding farmland);	and);
Booked in domestic offices; (Quarterly average); All commercial Booked in domestic offices; (Quarterly average); All commercial	ercial
11 banks 11 banks	
Total Assets; Interest-earning; All loans and leases, gross; Secured Total Assets; Interest-earning; All loans and leases, gross; Secured	
by real estate; Farmland; Booked in domestic offices; All real estate; Farmland; Booked in domestic offices; All companying banks (Quarterly guerran)	
12 commercial banks (Quarterly average) 12 banks (Quarterly average)	

Average loan volume_Other banks



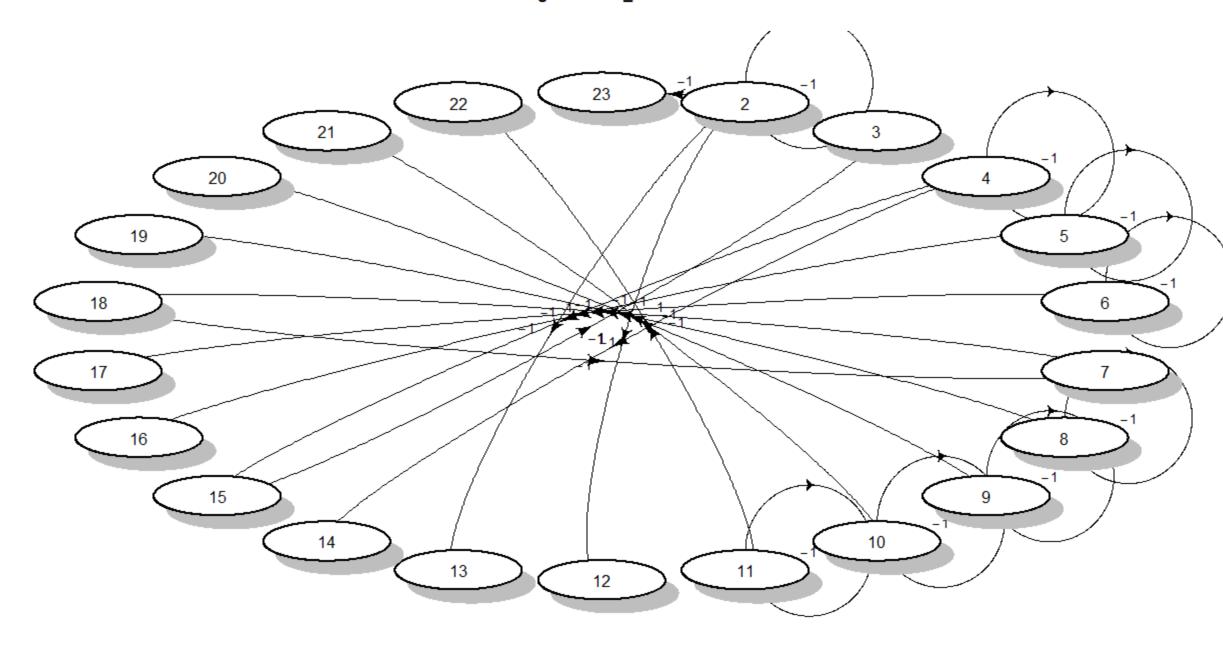
Target Feature Number	Target Feature Description	Best Lagged [1-qtr] Feature Number	Lagged Feature Description
2	Total Assets; Interest-earning; All loans and leases, gross; Banks not among the 100 largest in size (by assets) (Quarterly average)	2	Total Assets; Interest-earning; All loans and leases, gross; Banks not among the 100 largest in size (by assets) (Quarterly average)
3	Loans to finance agricultural production (quarterly average); Banks not among the 100 largest in size (by assets)	3	Loans to finance agricultural production (quarterly average); Banks not among the 100 largest in size (by assets)
4	Commercial and industrial loans (quarterly average); Banks not among the 100 largest in size (by assets)	4	Commercial and industrial loans (quarterly average); Banks not among the 100 largest in size (by assets)
5	Loans secured by real estate (quarterly average); Banks not among the 100 largest in size (by assets)	5	Loans secured by real estate (quarterly average); Banks not among the 100 largest in size (by assets)
6	Consumer loans (quarterly average); Banks not among the 100 largest in size (by assets)	6	Consumer loans (quarterly average); Banks not among the 100 largest in size (by assets)
7	Total Assets; Interest-earning; All loans and leases, gross; Secure by real estate; Single-family (1-4 family) residential mortgages; Booked in domestic offices; Banks not among the 100 largest in size (by assets) (Quarterly average)	ed 7	Total Assets; Interest-earning; All loans and leases, gross; Secured by real estate; Single-family (1-4 family) residential mortgages; Booked in domestic offices; Banks not among the 100 largest in size (by assets) (Quarterly average)
8	Total Assets; Interest-earning; All loans and leases, gross; Lease financing receivables; Banks not among the 100 largest in size (bassets) (Quarterly average)	y 8	Total Assets; Interest-earning; All loans and leases, gross; Lease financing receivables; Banks not among the 100 largest in size (by assets) (Quarterly average)
9	Total Assets; Interest-earning; All loans and leases, gross; Consumer loans; Credit cards; (Quarterly average); Banks not among the 100 largest in size (by assets)	9	Total Assets; Interest-earning; All loans and leases, gross; Consumer loans; Credit cards; (Quarterly average); Banks not among the 100 largest in size (by assets)
10	Other consumer loans (quarterly average); Banks not among the 100 largest in size (by assets)	10	Other consumer loans (quarterly average); Banks not among the 100 largest in size (by assets)
11	Total assets; Interest-earning; All loans and leases, gross; Secure by real estate; Commercial real estate loans (excluding farmland Booked in domestic offices; (Quarterly average); Banks not amo the 100 largest in size (by assets)	();	Total assets; Interest-earning; All loans and leases, gross; Secured by real estate; Commercial real estate loans (excluding farmland); Booked in domestic offices; (Quarterly average); Banks not among the 100 largest in size (by assets)
12	Total Assets; Interest-earning; All loans and leases, gross; Secure by real estate; Farmland; Booked in domestic offices; Banks not among the 100 largest in size (by assets) (Quarterly average)	nd 12	Total Assets; Interest-earning; All loans and leases, gross; Secured by real estate; Farmland; Booked in domestic offices; Banks not among the 100 largest in size (by assets) (Quarterly average)

Average loan volume_Top 100 banks



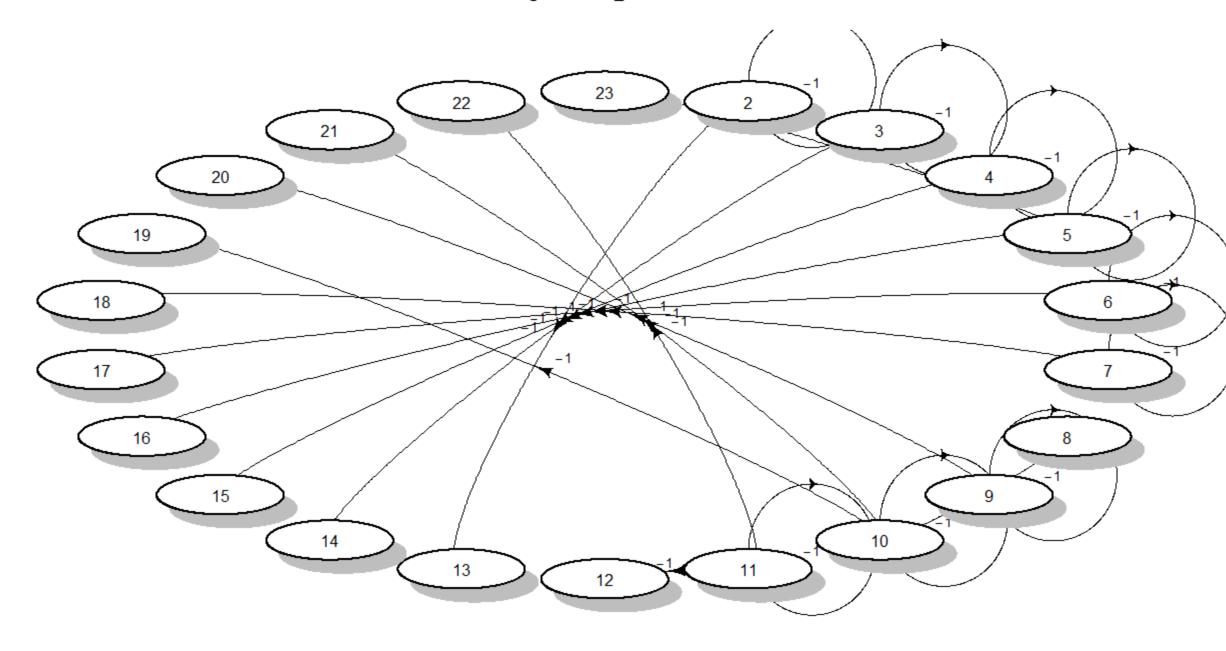
Target Feature Number	Target Feature Description	Best Lagged [1-qtr] Feature Number	Lagged Feature Description
	Total Assets; Interest-earning; All loans and leases, gross; Banks		Total Assets; Interest-earning; All loans and leases, gross; Banks
2	ranked 1st to 100th largest in size (by assets) (Quarterly average		ranked 1st to 100th largest in size (by assets) (Quarterly average)
3	Loans to finance agricultural production (quarterly average); Banks ranked 1st to 100th largest in size (by assets)	3	Loans to finance agricultural production (quarterly average); Banks ranked 1st to 100th largest in size (by assets)
4	Commercial and industrial loans (quarterly average); Banks ranked 1st to 100th largest in size (by assets)	4	Commercial and industrial loans (quarterly average); Banks ranked 1st to 100th largest in size (by assets)
5	Loans secured by real estate (quarterly average); Banks ranked 1st to 100th largest in size (by assets)	5	Loans secured by real estate (quarterly average); Banks ranked 1st to 100th largest in size (by assets)
6	Consumer loans (quarterly average); Banks ranked 1st to 100th largest in size (by assets)	6	Consumer loans (quarterly average); Banks ranked 1st to 100th largest in size (by assets)
7	Total Assets; Interest-earning; All loans and leases, gross; Secured by real estate; Single-family (1-4 family) residential mortgages; Booked in domestic offices; Banks ranked 1st to 100th largest in size (by assets) (Quarterly average)	7	Total Assets; Interest-earning; All loans and leases, gross; Secured by real estate; Single-family (1-4 family) residential mortgages; Booked in domestic offices; Banks ranked 1st to 100th largest in size (by assets) (Quarterly average)
	Total Assets; Interest-earning; All loans and leases, gross; Lease		Total Assets; Interest-earning; All loans and leases, gross; Lease
8	financing receivables; Banks ranked 1st to 100th largest in size (by assets) (Quarterly average)	8	financing receivables; Banks ranked 1st to 100th largest in size (by assets) (Quarterly average)
9	Total Assets; Interest-earning; All loans and leases, gross; Consumer loans; Credit cards; (Quarterly average); Banks ranke 1st to 100th largest in size (by assets)	d 9	Total Assets; Interest-earning; All loans and leases, gross; Consumer loans; Credit cards; (Quarterly average); Banks ranked 1st to 100th largest in size (by assets)
10	Other consumer loans (quarterly average); Banks ranked 1st to		Total Assets; Interest-earning; All loans and leases, gross; Consumer loans; Credit cards; (Quarterly average); Banks ranked
10	100th largest in size (by assets)	В	1st to 100th largest in size (by assets)
11	Total assets; Interest-earning; All loans and leases, gross; Secured by real estate; Commercial real estate loans (excluding farmland); Booked in domestic offices; (Quarterly average); Banks ranked 1st to 100th largest in size (by assets)	11	Total assets; Interest-earning; All loans and leases, gross; Secured by real estate; Commercial real estate loans (excluding farmland); Booked in domestic offices; (Quarterly average); Banks ranked 1st to 100th largest in size (by assets)
	Total Assets; Interest-earning; All loans and leases, gross; Secured by real estate; Farmland; Booked in domestic offices; Banks ranked 1st to 100th largest in size (by assets) (Quarterly		Total Assets; Interest-earning; All loans and leases, gross; Secured by real estate; Farmland; Booked in domestic offices; Banks
12	average)	12	ranked 1st to 100th largest in size (by assets) (Quarterly average)

Charge-off rates_All banks



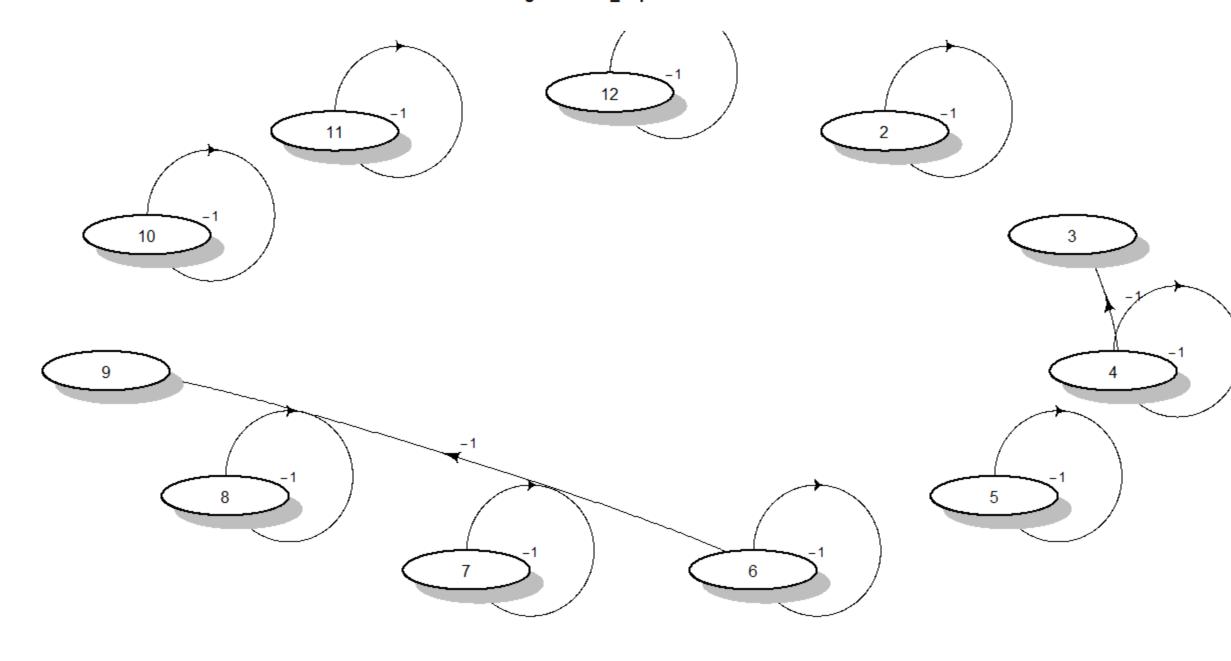
arget Feature Number	Target Feature Description	Best Lagged [1-qtr] Feature Number	Lagged Feature Description
2	Charge-off rate on all loans; All commercial banks (Seasonally	2	Charge-off rate on all loans; All commercial banks (Seasonally
2	adjusted)		adjusted)
2	Charge-off rate on loans to finance agricultural production; All		
3	commercial banks (Seasonally adjusted)	15	Charge off rate on business loans; All commercial banks
4	Charge-off rate on business loans; All commercial banks (Seasonally adjusted)	4	Charge-off rate on business loans; All commercial banks (Seasonally adjusted)
	Charge-off rate on loans secured by real estate; All commercial		Charge-off rate on loans secured by real estate; All commercial
5	banks (Seasonally adjusted)	5	banks (Seasonally adjusted)
	Charge-off rate on consumer loans; All commercial banks		Charge-off rate on consumer loans; All commercial banks
6	(Seasonally adjusted)	6	(Seasonally adjusted)
	Charge-off rate on single family residential mortgages, booked in	1	Charge-off rate on single family residential mortgages, booked
7	domestic offices; All commercial banks (Seasonally adjusted)	18	domestic offices; All commercial banks
	Charge-off rate on lease financing receivables; All commercial		Charge-off rate on lease financing receivables; All commercial
8	banks (Seasonally adjusted)	8	banks (Seasonally adjusted)
	Charge-off rate on credit card loans; All commercial banks		Charge-off rate on credit card loans; All commercial banks
9	(Seasonally adjusted)	9	(Seasonally adjusted)
	Charge-off rate on other consumer loans; All commercial banks		Charge-off rate on other consumer loans; All commercial banks
10	(Seasonally adjusted)	10	(Seasonally adjusted)
	Charge-off rate on commercial real estate loans (excluding		Charge-off rate on commercial real estate loans (excluding
	farmland), booked in domestic offices; All commercial banks		farmland), booked in domestic offices; All commercial banks
11	(Seasonally adjusted)	11	(Seasonally adjusted)
	Charge-off rate on farmland loans, booked in domestic offices;		Charge-off rate on all loans; All commercial banks (Seasonally
12	All commercial banks (Seasonally adjusted)	2	adjusted)
13	Charge-off rate on all loans; All commercial banks	2	Charge-off rate on all loans; All commercial banks (Seasonally adjusted)
	Charge-off rate on loans to finance agricultural production; All		Charge-off rate on business loans; All commercial banks
14	commercial banks	4	(Seasonally adjusted)
			Charge-off rate on business loans; All commercial banks
15	Charge-off rate on business loans; All commercial banks	4	(Seasonally adjusted)
	Charge-off rate on loans secured by real estate; All commercial		Charge-off rate on loans secured by real estate; All commercial
16	banks	5	banks (Seasonally adjusted)
17	Charge-off rate on consumer loans; All commercial banks	6	Charge-off rate on consumer loans; All commercial banks (Seasonally adjusted)
1,	charge of rate of consumer loans, All commercial banks	<u> </u>	(Seasonally adjusted)
	Charge-off rate on single family residential mortgages, booked in	1	Charge-off rate on single family residential mortgages, booked
18	domestic offices; All commercial banks	7	domestic offices; All commercial banks (Seasonally adjusted)
	Charge-off rate on lease financing receivables; All commercial		Charge-off rate on lease financing receivables; All commercial
19	banks	8	banks (Seasonally adjusted)
20	Charge-off rate on credit card loans; All commercial banks	9	Charge-off rate on credit card loans; All commercial banks (Seasonally adjusted)
20	Charge-off rate off credit card loans, All confiniercial banks	9	
21	Charge off rate on other consumer leans: All commercial hanks	10	Charge-off rate on other consumer loans; All commercial banks (Seasonally adjusted)
21	Charge-off rate on other consumer loans; All commercial banks	10	Charge-off rate on commercial real estate loans (excluding
	Charge-off rate on commercial real estate loans (excluding		farmland), booked in domestic offices; All commercial banks
22	farmland), booked in domestic offices; All commercial banks	11	(Seasonally adjusted)
	Charge-off rate on farmland loans, booked in domestic offices;		Charge-off rate on all loans; All commercial banks (Seasonally
23	All commercial banks	2	adjusted)

Charge-off rates_Other banks



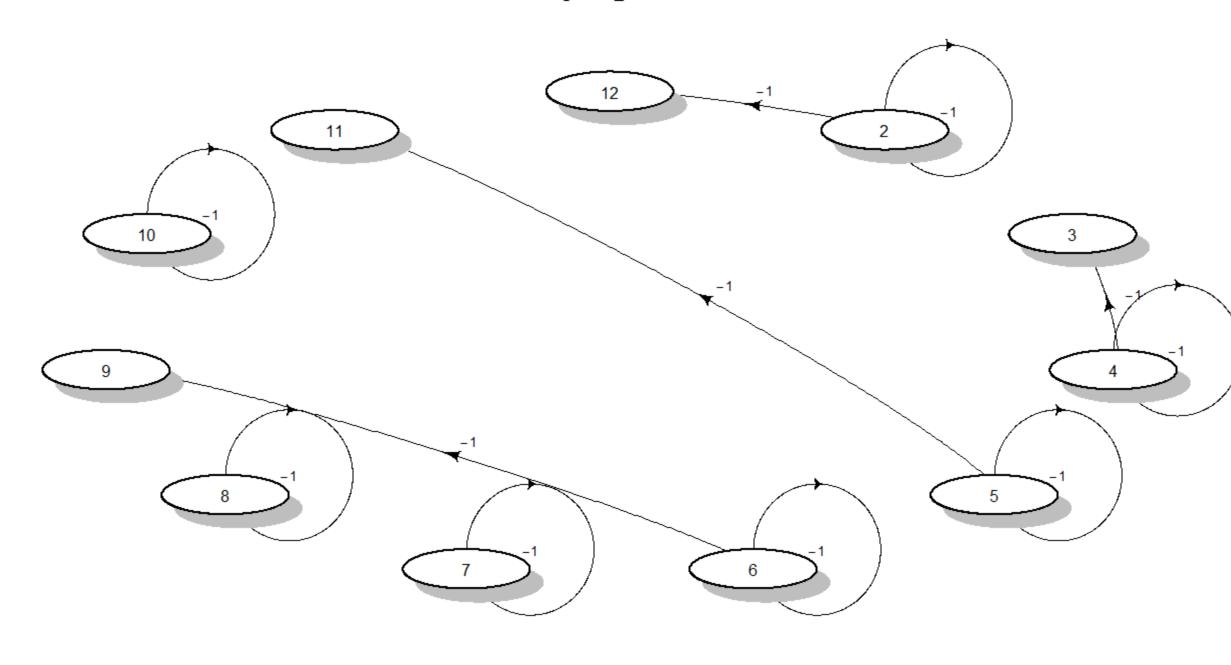
et Feature Number	Target Feature Description Best Lagg	ed [1-qtr] Feature Number	Lagged Feature Description
2	Charge-off rate on all loans; Banks not among the 100 largest in size (by assets) (Seasonally adjusted)	2	Charge-off rate on all loans; Banks not among the 100 largest in si (by assets) (Seasonally adjusted)
-	Charge-off rate on loans to finance agricultural production; Banks	-	Charge-off rate on loans to finance agricultural production; Banks
3	not among the 100 largest in size (by assets) (Seasonally adjusted)	3	not among the 100 largest in size (by assets) (Seasonally adjusted
·	Charge-off rate on business loans; Banks not among the 100		Charge-off rate on business loans; Banks not among the 100 large
4	largest in size (by assets) (Seasonally adjusted)	4	in size (by assets) (Seasonally adjusted)
	Charge-off rate on loans secured by real estate; Banks not among		Charge-off rate on loans secured by real estate; Banks not among
5	the 100 largest in size (by assets) (Seasonally adjusted)	5	the 100 largest in size (by assets) (Seasonally adjusted)
	Charge-off rate on consumer loans; Banks not among the 100		Charge-off rate on consumer loans; Banks not among the 100
6	largest in size (by assets) (Seasonally adjusted)	6	largest in size (by assets) (Seasonally adjusted)
	Charge-off rate on single family residential mortgages, booked in		Charge-off rate on single family residential mortgages, booked in
7	domestic offices; Banks not among the 100 largest in size (by	7	domestic offices; Banks not among the 100 largest in size (by
/	assets) (Seasonally adjusted)	/	assets) (Seasonally adjusted)
8	Charge-off rate on lease financing receivables; Banks not among	10	Charge-off rate on other consumer loans; Banks not among the 1
8	the 100 largest in size (by assets) (Seasonally adjusted) Charge-off rate on credit card loans; Banks not among the 100	10	largest in size (by assets) (Seasonally adjusted) Charge-off rate on credit card loans; Banks not among the 100
9	largest in size (by assets) (Seasonally adjusted)	g	largest in size (by assets) (Seasonally adjusted)
	Charge-off rate on other consumer loans; Banks not among the		Charge-off rate on other consumer loans; Banks not among the 1
10	100 largest in size (by assets) (Seasonally adjusted)	10	largest in size (by assets) (Seasonally adjusted)
10	Charge-off rate on commercial real estate loans (excluding	10	Charge-off rate on commercial real estate loans (excluding
	farmland), booked in domestic offices; Banks not among the 100		farmland), booked in domestic offices; Banks not among the 100
11	largest in size (by assets) (Seasonally adjusted)	11	largest in size (by assets) (Seasonally adjusted)
	Charge-off rate on farmland loans, booked in domestic offices;		Charge-off rate on commercial real estate loans (excluding
	Banks not among the 100 largest in size (by assets) (Seasonally		farmland), booked in domestic offices; Banks not among the 100
12	adjusted)	11	largest in size (by assets) (Seasonally adjusted)
	Charge-off rate on all loans; Banks not among the 100 largest in		Charge-off rate on all loans; Banks not among the 100 largest in
13	size (by assets)	2	(by assets) (Seasonally adjusted)
	Charge-off rate on loans to finance agricultural production; Banks		Charge-off rate on loans to finance agricultural production; Bank
14	not among the 100 largest in size (by assets)	3	not among the 100 largest in size (by assets) (Seasonally adjusted
45	Charge-off rate on business loans; Banks not among the 100		Charge-off rate on business loans; Banks not among the 100 larg
15	largest in size (by assets)	4	in size (by assets) (Seasonally adjusted)
46	Charge-off rate on loans secured by real estate; Banks not among	_	Charge-off rate on loans secured by real estate; Banks not amon
16	the 100 largest in size (by assets)	5	the 100 largest in size (by assets) (Seasonally adjusted)
17	Charge-off rate on consumer loans; Banks not among the 100 largest in size (by assets)	6	Charge-off rate on consumer loans; Banks not among the 100 largest in size (by assets) (Seasonally adjusted)
17	Charge-off rate on single family residential mortgages, booked in	O	Charge-off rate on single family residential mortgages, booked in
	domestic offices; Banks not among the 100 largest in size (by		domestic offices; Banks not among the 100 largest in size (by
18	assets)	7	assets) (Seasonally adjusted)
-	Charge-off rate on lease financing receivables; Banks not among		Charge-off rate on other consumer loans; Banks not among the 1
19	the 100 largest in size (by assets)	10	largest in size (by assets) (Seasonally adjusted)
	Charge-off rate on credit card loans; Banks not among the 100		Charge-off rate on credit card loans; Banks not among the 100
20	largest in size (by assets)	9	largest in size (by assets) (Seasonally adjusted)
	Charge-off rate on other consumer loans; Banks not among the		Charge-off rate on other consumer loans; Banks not among the 1
21	100 largest in size (by assets)	10	largest in size (by assets) (Seasonally adjusted)
	Charge-off rate on commercial real estate loans (excluding		Charge-off rate on commercial real estate loans (excluding
	farmland), booked in domestic offices; Banks not among the 100		farmland), booked in domestic offices; Banks not among the 100
22	largest in size (by assets)	11	largest in size (by assets) (Seasonally adjusted)

Charge-off rates_Top 100 banks



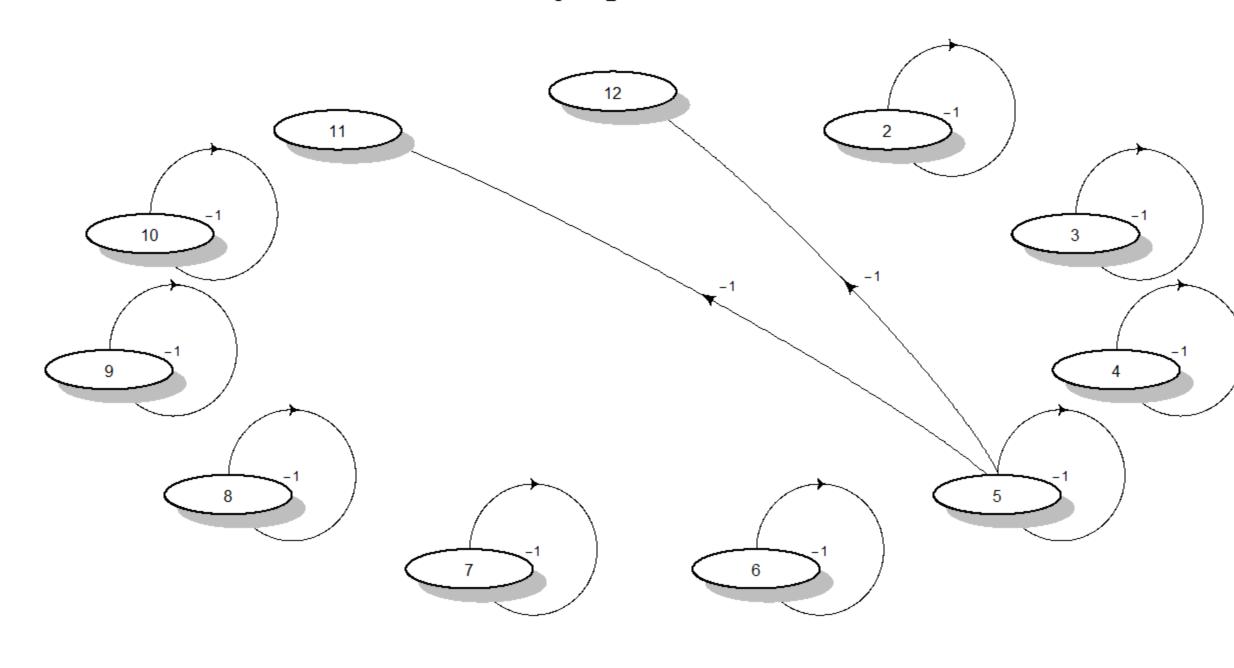
Target Feature Number	Target Feature Description Best L	Lagged [1-qtr] Feature Number	Lagged Feature Description
raiget reature Number	Taiget reature Description Dest L	Lagged [1-qt] Feature Number	Lagged Feature Description
2	Asset quality measures; Net charge-offs on all loans and leases; Banks ranked 1st to 100th largest in size (by assets)	2	Asset quality measures; Net charge-offs on all loans and leases; Banks ranked 1st to 100th largest in size (by assets)
3	Asset quality measures; Net charge-offs on all loans and leases; To finance agricultural production; Banks ranked 1st to 100th largest in size (by assets)	4	Asset quality measures; Net charge-offs on all loans and leases; Commercial and industrial; Banks ranked 1st to 100th largest in size (by assets)
4	Asset quality measures; Net charge-offs on all loans and leases; Commercial and industrial; Banks ranked 1st to 100th largest in size (by assets)	4	Asset quality measures; Net charge-offs on all loans and leases; Commercial and industrial; Banks ranked 1st to 100th largest in size (by assets)
5	Asset quality measures; Net charge-offs on all loans and leases; Secured by real estate; Banks ranked 1st to 100th largest in size (by assets)	5	Asset quality measures; Net charge-offs on all loans and leases; Secured by real estate; Banks ranked 1st to 100th largest in size (by assets)
6	Asset quality measures; Net charge-offs on all loans and leases; To consumers; Banks ranked 1st to 100th largest in size (by assets)	6	Asset quality measures; Net charge-offs on all loans and leases; To consumers; Banks ranked 1st to 100th largest in size (by assets)
7	Asset quality measures; Net charge-offs on all loans and leases; Secured by real estate; Single family residential mortgages; Booked in domestic offices; Banks ranked 1st to 100th largest in size (by assets)	7	Asset quality measures; Net charge-offs on all loans and leases; Secured by real estate; Single family residential mortgages; Booked in domestic offices; Banks ranked 1st to 100th largest in size (by assets)
8	Asset quality measures; Net charge-offs on all loans and leases; Lease financing receivables; Banks ranked 1st to 100th largest in size (by assets)	8	Asset quality measures; Net charge-offs on all loans and leases; Lease financing receivables; Banks ranked 1st to 100th largest in size (by assets)
9	Asset quality measures; Net charge-offs on all loans and leases; To consumers; Credit cards; Banks ranked 1st to 100th largest in size (by assets)	6	Asset quality measures; Net charge-offs on all loans and leases; To consumers; Banks ranked 1st to 100th largest in size (by assets)
10	Asset quality measures; Net charge-offs on all loans and leases; To consumers; Other; Banks ranked 1st to 100th largest in size (by assets)	10	Asset quality measures; Net charge-offs on all loans and leases; To consumers; Other; Banks ranked 1st to 100th largest in size (by assets)
11	Asset quality measures; Net charge-offs on all loans and leases; Secured by real estate; Commercial real estate loans (excluding farmland); Booked in domestic offices; Banks ranked 1st to 100th largest in size (by assets)	11	Asset quality measures; Net charge-offs on all loans and leases; Secured by real estate; Commercial real estate loans (excluding farmland); Booked in domestic offices; Banks ranked 1st to 100th largest in size (by assets)
12	Asset quality measures; Net charge-offs on all loans and leases; Secured by real estate; Farmland; Booked in domestic offices; Banks ranked 1st to 100th largest in size (by assets)	12	Asset quality measures; Net charge-offs on all loans and leases; Secured by real estate; Farmland; Booked in domestic offices; Banks ranked 1st to 100th largest in size (by assets)

Charge-offs_All banks



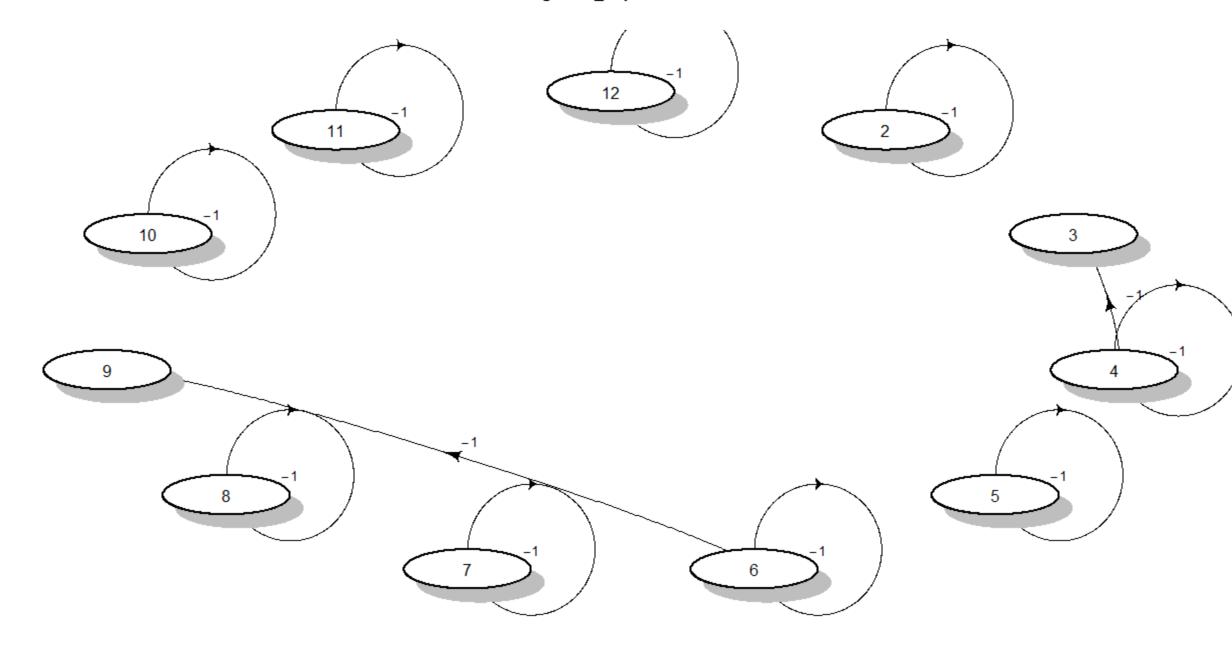
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6 consumers; All commercial banks 6 consumers; All commercial bank Asset quality measures; Net charge-offs on all loans and leases; Asset quality measures; Net charge-offs on all loans and leases;	harge-offs on all loans and leases; nmercial banks
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Asset quality measures; Net charge-offs on all loans and leases; Secured by real estate; Commercial real estate loans (excluding 11 farmland); Booked in domestic offices; All commercial banks 5 Secured by real estate; All commercial banks	harge-offs on all loans and leases; nmercial banks
Asset quality measures; Net charge-offs on all loans and leases; Secured by real estate; Farmland; Booked in domestic offices; All commercial banks Asset quality measures; Net charge-offs on all loans and leases; Secured by real estate; Farmland; Booked in domestic offices; All commercial banks	

Charge-offs_Other banks



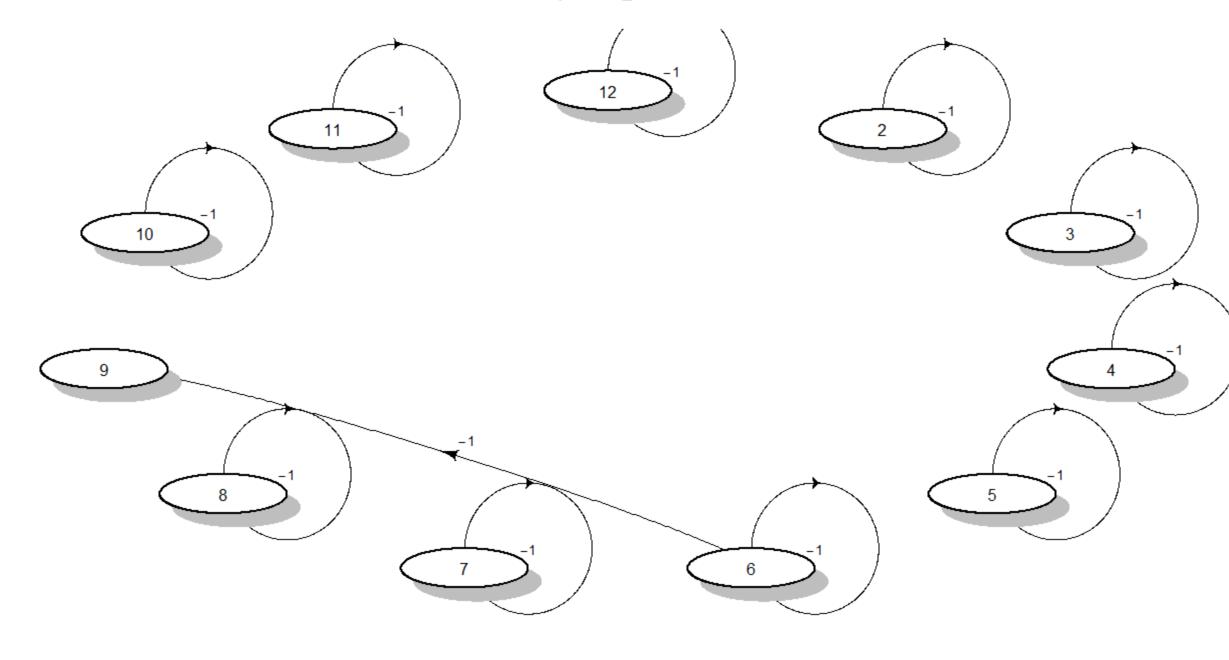
Target Feature Number	Target Feature Description Best Lag	gged [1-qtr] Feature Number	Lagged Feature Description
2	Asset quality measures; Net charge-offs on all loans and leases; Banks not among the 100 largest in size (by assets)	2	Asset quality measures; Net charge-offs on all loans and leases; Banks not among the 100 largest in size (by assets)
3	Asset quality measures; Net charge-offs on all loans and leases; To finance agricultural production; Banks not among the 100 largest in size (by assets)	3	Asset quality measures; Net charge-offs on all loans and leases; To finance agricultural production; Banks not among the 100 largest in size (by assets)
4	Asset quality measures; Net charge-offs on all loans and leases; Commercial and industrial; Banks not among the 100 largest in size (by assets)	4	Asset quality measures; Net charge-offs on all loans and leases; Commercial and industrial; Banks not among the 100 largest in size (by assets)
5	Asset quality measures; Net charge-offs on all loans and leases; Secured by real estate; Banks not among the 100 largest in size (by assets)	5	Asset quality measures; Net charge-offs on all loans and leases; Secured by real estate; Banks not among the 100 largest in size (by assets)
6	Asset quality measures; Net charge-offs on all loans and leases; To consumers; Banks not among the 100 largest in size (by assets)	6	Asset quality measures; Net charge-offs on all loans and leases; To consumers; Banks not among the 100 largest in size (by assets)
7	Asset quality measures; Net charge-offs on all loans and leases; Secured by real estate; Single family residential mortgages; Booked in domestic offices; Banks not among the 100 largest in size (by assets)	7	Asset quality measures; Net charge-offs on all loans and leases; Secured by real estate; Single family residential mortgages; Booked in domestic offices; Banks not among the 100 largest in size (by assets)
8	Asset quality measures; Net charge-offs on all loans and leases; Lease financing receivables; Banks not among the 100 largest in size (by assets)	8	Asset quality measures; Net charge-offs on all loans and leases; Lease financing receivables; Banks not among the 100 largest in size (by assets)
9	Asset quality measures; Net charge-offs on all loans and leases; To consumers; Credit cards; Banks not among the 100 largest in size (by assets)	9	Asset quality measures; Net charge-offs on all loans and leases; To consumers; Credit cards; Banks not among the 100 largest in size (by assets)
10	Asset quality measures; Net charge-offs on all loans and leases; To consumers; Other; Banks not among the 100 largest in size (by assets)	10	Asset quality measures; Net charge-offs on all loans and leases; To consumers; Other; Banks not among the 100 largest in size (by assets)
11	Asset quality measures; Net charge-offs on all loans and leases; Secured by real estate; Commercial real estate loans (excluding farmland); Booked in domestic offices; Banks not among the 100 largest in size (by assets)	5	Asset quality measures; Net charge-offs on all loans and leases; Secured by real estate; Banks not among the 100 largest in size (by assets)
12	Asset quality measures; Net charge-offs on all loans and leases; Secured by real estate; Farmland; Booked in domestic offices; Banks not among the 100 largest in size (by assets)	5	Asset quality measures; Net charge-offs on all loans and leases; Secured by real estate; Banks not among the 100 largest in size (by assets)

Charge-offs_Top 100 banks



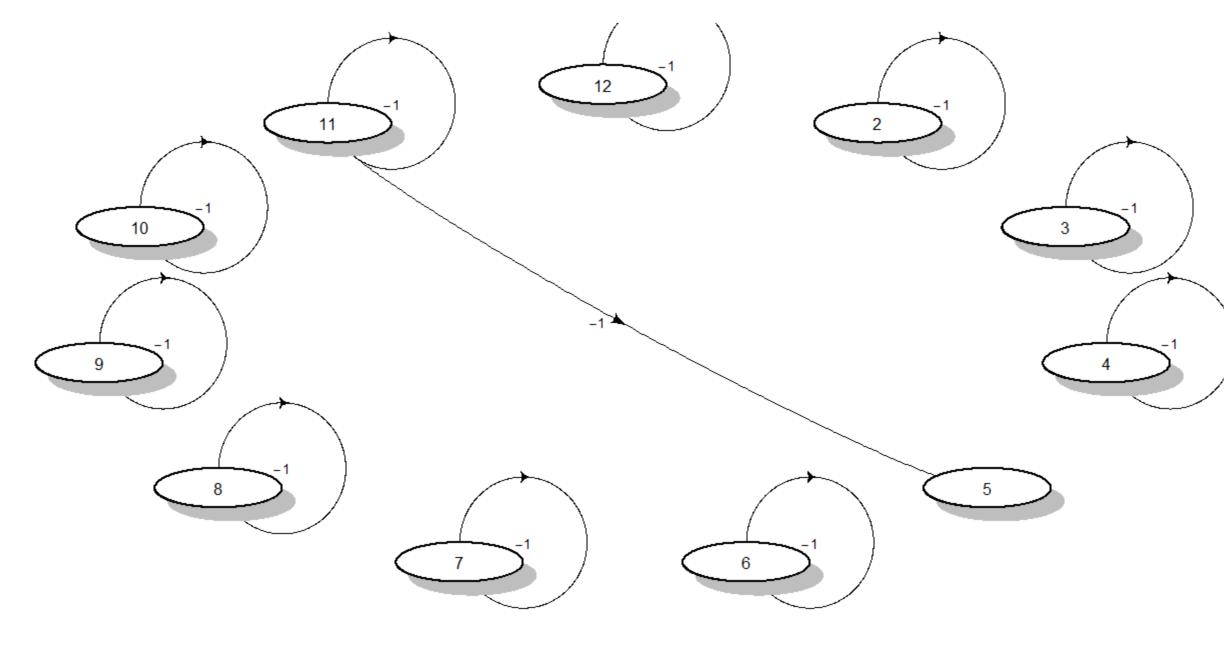
Target Feature Number	Target Feature Description	Best Lagged [1-qtr] Feature Number	Lagged Feature Description
2	Asset quality measures; Net charge-offs on all loans and leases; Banks ranked 1st to 100th largest in size (by assets)	2	Asset quality measures; Net charge-offs on all loans and leases; Banks ranked 1st to 100th largest in size (by assets)
	Asset quality measures; Net charge-offs on all loans and leases; To finance agricultural production; Banks ranked 1st to 100th		Asset quality measures; Net charge-offs on all loans and leases; Commercial and industrial; Banks ranked 1st to 100th largest in size
3	largest in size (by assets)	4	(by assets)
4	Asset quality measures; Net charge-offs on all loans and leases; Commercial and industrial; Banks ranked 1st to 100th largest in size (by assets)	4	Asset quality measures; Net charge-offs on all loans and leases; Commercial and industrial; Banks ranked 1st to 100th largest in size (by assets)
5	Asset quality measures; Net charge-offs on all loans and leases; Secured by real estate; Banks ranked 1st to 100th largest in size (by assets)	5	Asset quality measures; Net charge-offs on all loans and leases; Secured by real estate; Banks ranked 1st to 100th largest in size (by assets)
			,
6	Asset quality measures; Net charge-offs on all loans and leases; To consumers; Banks ranked 1st to 100th largest in size (by assets)	6	Asset quality measures; Net charge-offs on all loans and leases; To consumers; Banks ranked 1st to 100th largest in size (by assets)
7	Asset quality measures; Net charge-offs on all loans and leases; Secured by real estate; Single family residential mortgages; Booked in domestic offices; Banks ranked 1st to 100th largest in size (by assets)	7	Asset quality measures; Net charge-offs on all loans and leases; Secured by real estate; Single family residential mortgages; Booked in domestic offices; Banks ranked 1st to 100th largest in size (by assets)
8	Asset quality measures; Net charge-offs on all loans and leases; Lease financing receivables; Banks ranked 1st to 100th largest in size (by assets)	8	Asset quality measures; Net charge-offs on all loans and leases; Lease financing receivables; Banks ranked 1st to 100th largest in size (by assets)
9	Asset quality measures; Net charge-offs on all loans and leases; To consumers; Credit cards; Banks ranked 1st to 100th largest in size (by assets)	6	Asset quality measures; Net charge-offs on all loans and leases; To consumers; Banks ranked 1st to 100th largest in size (by assets)
10	Asset quality measures; Net charge-offs on all loans and leases; To consumers; Other; Banks ranked 1st to 100th largest in size (bassets)	y 10	Asset quality measures; Net charge-offs on all loans and leases; To consumers; Other; Banks ranked 1st to 100th largest in size (by assets)
===			,
11	Asset quality measures; Net charge-offs on all loans and leases; Secured by real estate; Commercial real estate loans (excluding farmland); Booked in domestic offices; Banks ranked 1st to 100th largest in size (by assets)	n 11	Asset quality measures; Net charge-offs on all loans and leases; Secured by real estate; Commercial real estate loans (excluding farmland); Booked in domestic offices; Banks ranked 1st to 100th largest in size (by assets)
12	Asset quality measures; Net charge-offs on all loans and leases; Secured by real estate; Farmland; Booked in domestic offices; Banks ranked 1st to 100th largest in size (by assets)	12	Asset quality measures; Net charge-offs on all loans and leases; Secured by real estate; Farmland; Booked in domestic offices; Banks ranked 1st to 100th largest in size (by assets)

Delinquencies_All banks



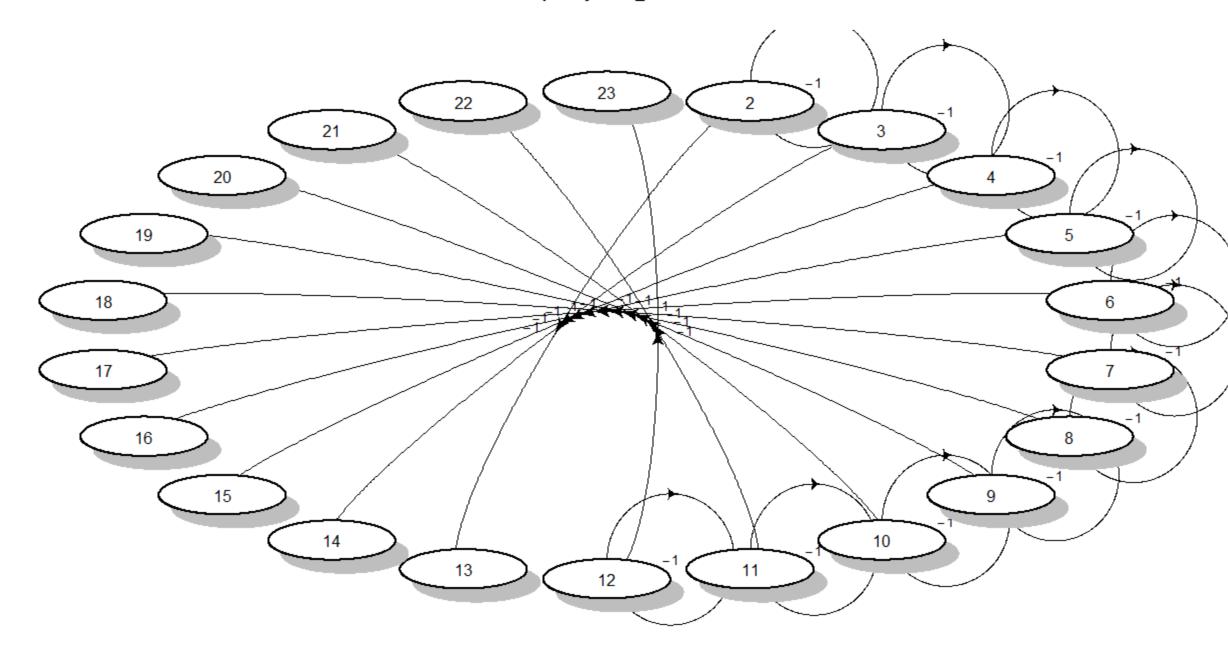
Target Feature Number	Target Feature Description	Best Lagged [1-qtr] Feature Number	Lagged Feature Description
	<u> </u>		
2	Asset quality measures; Delinquencies on all loans and leases; Al commercial banks (End of period)	2	Asset quality measures; Delinquencies on all loans and leases; All commercial banks (End of period)
3	Asset quality measures; Delinquencies on all loans and leases; To finance agricultural production; All commercial banks (End of period)	3	Asset quality measures; Delinquencies on all loans and leases; To finance agricultural production; All commercial banks (End of period)
4	Asset quality measures; Delinquencies on all loans and leases; Commercial and industrial; All commercial banks (End of period)	4	Asset quality measures; Delinquencies on all loans and leases; Commercial and industrial; All commercial banks (End of period)
5	Asset quality measures; Delinquencies on all loans and leases; Secured by real estate; All commercial banks (End of period)	5	Asset quality measures; Delinquencies on all loans and leases; Secured by real estate; All commercial banks (End of period)
6	Asset quality measures; Delinquencies on all loans and leases; To consumers; All commercial banks (End of period)	6	Asset quality measures; Delinquencies on all loans and leases; To consumers; All commercial banks (End of period)
7	Asset quality measures; Delinquencies on all loans and leases; Secured by real estate; Single-family residential mortgages; Booked in domestic offices; All commercial banks (End of period	7	Asset quality measures; Delinquencies on all loans and leases; Secured by real estate; Single-family residential mortgages; Booked in domestic offices; All commercial banks (End of period)
	ζ		, , , , , , , , , , , , , , , , , , , ,
8	Asset quality measures; Delinquencies on all loans and leases; Lease financing receivables; All commercial banks (End of period) 8	Asset quality measures; Delinquencies on all loans and leases; Lease financing receivables; All commercial banks (End of period)
9	Asset quality measures; Delinquencies on all loans and leases; To consumers; Credit cards; All commercial banks (End of period)	6	Asset quality measures; Delinquencies on all loans and leases; To consumers; All commercial banks (End of period)
10	Asset quality measures; Delinquencies on all loans and leases; To consumers; Other; All commercial banks (End of period)	10	Asset quality measures; Delinquencies on all loans and leases; To consumers; Other; All commercial banks (End of period)
	Asset quality measures; Delinquencies on all loans and leases; Secured by real estate; Commercial real estate loans (excluding farmland); Booked in domestic offices (End of period); All		Asset quality measures; Delinquencies on all loans and leases; Secured by real estate; Commercial real estate loans (excluding farmland); Booked in domestic offices (End of period); All
11	commercial banks	11	commercial banks
	Asset quality measures; Delinquencies on all loans and leases; Secured by real estate; Farmland; Booked in domestic offices; Al		Asset quality measures; Delinquencies on all loans and leases; Secured by real estate; Farmland; Booked in domestic offices; All
12	commercial banks (End of period)	12	commercial banks (End of period)

Delinquencies_Other banks



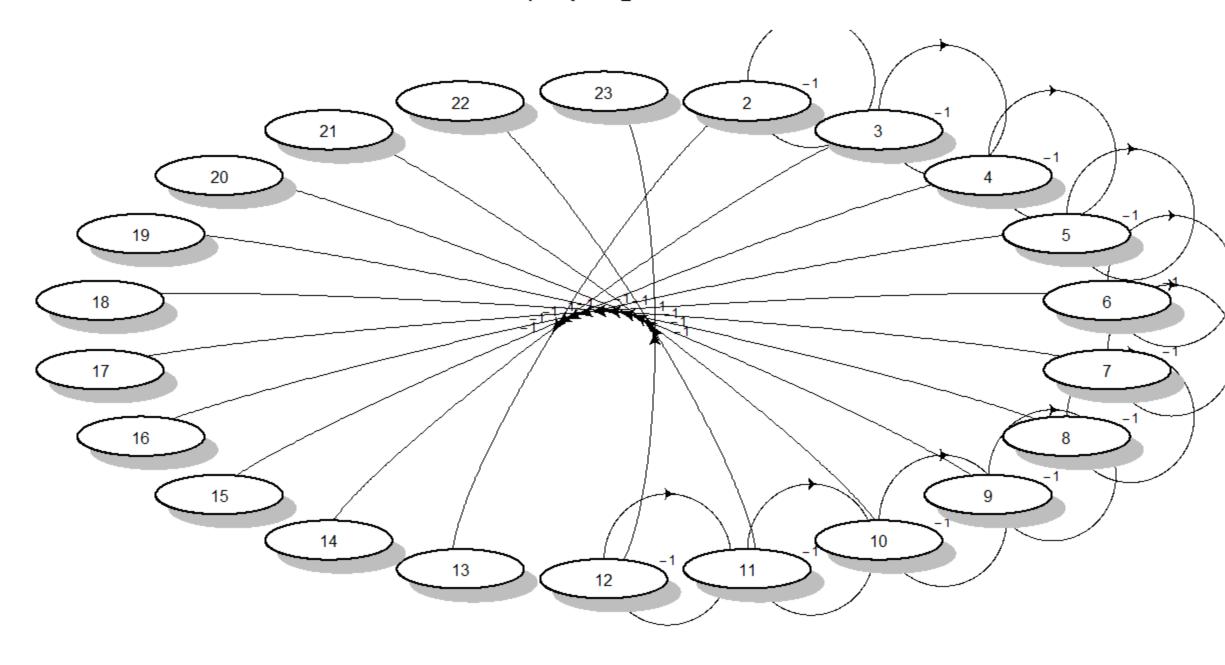
Target Feature Number	Target Feature Description Post Lagged 11	gtr] Feature Number	Lagged Feature Description
Target reature Number	Target Feature Description Best Lagged [1-0	arij reature Number	Lagged Feature Description
2	Asset quality measures; Delinquencies on all loans and leases; Banks not among the 100 largest in size (by assets) (End of period)	2	Asset quality measures; Delinquencies on all loans and leases; Banks not among the 100 largest in size (by assets) (End of period)
3	Asset quality measures; Delinquencies on all loans and leases; To finance agricultural production; Banks not among the 100 largest in size (by assets) (End of period)	3	Asset quality measures; Delinquencies on all loans and leases; To finance agricultural production; Banks not among the 100 largest in size (by assets) (End of period)
4	Asset quality measures; Delinquencies on all loans and leases; Commercial and industrial; Banks not among the 100 largest in size (by assets) (End of period)	4	Asset quality measures; Delinquencies on all loans and leases; Commercial and industrial; Banks not among the 100 largest in size (by assets) (End of period)
5	Asset quality measures; Delinquencies on all loans and leases; Secured by real estate; Banks not among the 100 largest in size (by assets) (End of period)	11	Asset quality measures; Delinquencies on all loans and leases; Secured by real estate; Commercial real estate loans (excluding farmland); Booked in domestic offices (End of period); Banks not among the 100 largest in size (by assets)
6	Asset quality measures; Delinquencies on all loans and leases; To consumers; Banks not among the 100 largest in size (by assets) (End of period)	6	Asset quality measures; Delinquencies on all loans and leases; To consumers; Banks not among the 100 largest in size (by assets) (End of period)
7	Asset quality measures; Delinquencies on all loans and leases; Secured by real estate; Single-family residential mortgages; Booked in domestic offices; Banks not among the 100 largest in size (by assets) (End of period)	7	Asset quality measures; Delinquencies on all loans and leases; Secured by real estate; Single-family residential mortgages; Booked in domestic offices; Banks not among the 100 largest in size (by assets) (End of period)
8	Asset quality measures; Delinquencies on all loans and leases; Lease financing receivables; Banks not among the 100 largest in size (by assets) (End of period)	8	Asset quality measures; Delinquencies on all loans and leases; Lease financing receivables; Banks not among the 100 largest in size (by assets) (End of period)
9	Asset quality measures; Delinquencies on all loans and leases; To consumers; Credit cards; Banks not among the 100 largest in size (by assets) (End of period)	9	Asset quality measures; Delinquencies on all loans and leases; To consumers; Credit cards; Banks not among the 100 largest in size (by assets) (End of period)
10	Asset quality measures; Delinquencies on all loans and leases; To consumers; Other; Banks not among the 100 largest in size (by assets) (End of period)	10	Asset quality measures; Delinquencies on all loans and leases; To consumers; Other; Banks not among the 100 largest in size (by assets) (End of period)
11	Asset quality measures; Delinquencies on all loans and leases; Secured by real estate; Commercial real estate loans (excluding farmland); Booked in domestic offices (End of period); Banks not among the 100 largest in size (by assets)	11	Asset quality measures; Delinquencies on all loans and leases; Secured by real estate; Commercial real estate loans (excluding farmland); Booked in domestic offices (End of period); Banks not among the 100 largest in size (by assets)
12	Asset quality measures; Delinquencies on all loans and leases; Secured by real estate; Farmland; Booked in domestic offices; Banks not among the 100 largest in size (by assets) (End of period)	12	Asset quality measures; Delinquencies on all loans and leases; Secured by real estate; Farmland; Booked in domestic offices; Banks not among the 100 largest in size (by assets) (End of period)

Delinquency rates_All banks



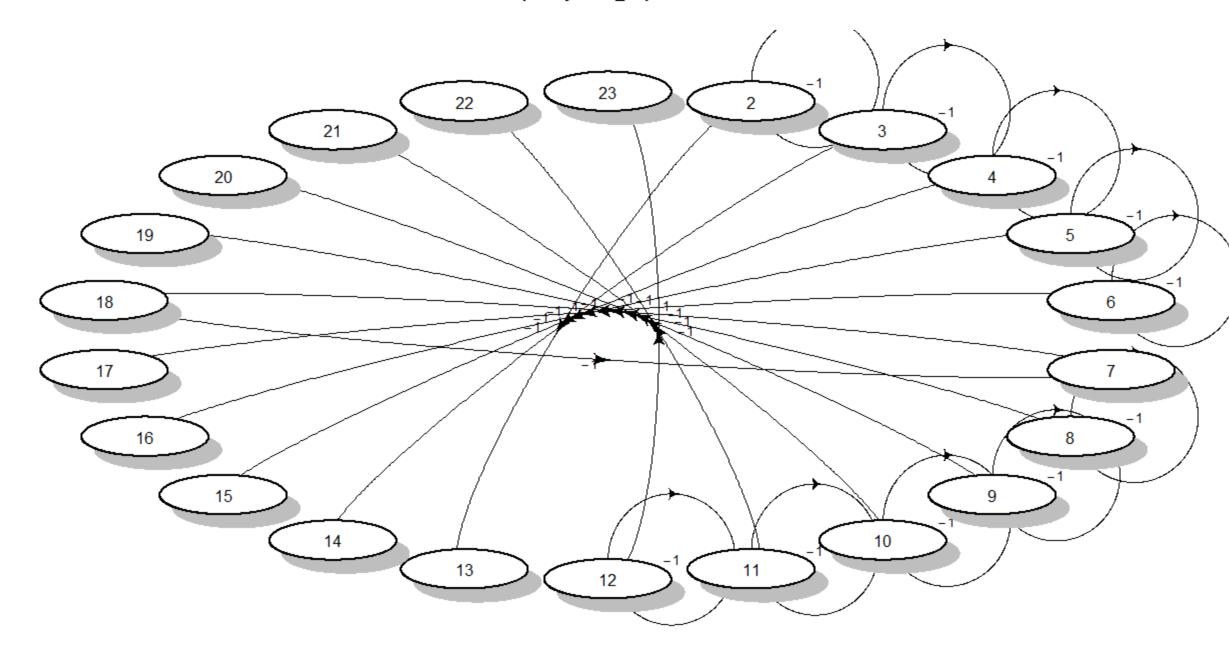
Target Feature Number	Target Feature Description Delinquency rate on all loans; All commercial banks (Seasonally	Best Lagged [1-qtr] Feature Number	Lagged Feature Description Delinquency rate on all loans; All commercial banks (Seasonally
2	adjusted)	2	adjusted)
	Delinquency rate on loans to finance agricultural production; All		Delinquency rate on loans to finance agricultural production; All
3	commercial banks (Seasonally adjusted)	3	commercial banks (Seasonally adjusted)
	Delinquency rate on business loans; All commercial banks	4	Delinquency rate on business loans; All commercial banks
4	(Seasonally adjusted)	4	(Seasonally adjusted)
5	Delinquency rate on loans secured by real estate; All commercial banks (Seasonally adjusted)	5	Delinquency rate on loans secured by real estate; All commercial banks (Seasonally adjusted)
	Delinquency rate on consumer loans; All commercial banks	·	Delinquency rate on consumer loans; All commercial banks
6	(Seasonally adjusted)	6	(Seasonally adjusted)
	Delta construction for the cold of the col		Delta and the second of the se
7	Delinquency rate on single-family residential mortgages, booked in domestic offices; All commercial banks (Seasonally adjusted)	7	Delinquency rate on single-family residential mortgages, booked in domestic offices; All commercial banks (Seasonally adjusted)
	Delinquency rate on lease financing receivables; All commercial		Delinquency rate on lease financing receivables; All commercial
8	banks (Seasonally adjusted)	8	banks (Seasonally adjusted)
	Delinquency rate on credit card loans; All commercial banks	•	Delinquency rate on credit card loans; All commercial banks
9	(Seasonally adjusted)	9	(Seasonally adjusted)
10	Delinquency rate on other consumer loans; All commercial banks (Seasonally adjusted)	10	Delinquency rate on other consumer loans; All commercial banks (Seasonally adjusted)
10		10	· · · · · ·
	Delinquency rate on commercial real estate loans (excluding farmland), booked in domestic offices; All commercial banks		Delinquency rate on commercial real estate loans (excluding farmland), booked in domestic offices; All commercial banks
11	(Seasonally adjusted)	11	(Seasonally adjusted)
	Delinquency rate on farmland loans, booked in domestic offices;		Delinquency rate on farmland loans, booked in domestic offices; All
12	All commercial banks (Seasonally adjusted)	12	commercial banks (Seasonally adjusted)
13	Delinquency rate on all loans; All commercial banks	2	Delinquency rate on all loans; All commercial banks (Seasonally adjusted)
	Delinquency rate on loans to finance agricultural production; All		Delinquency rate on loans to finance agricultural production; All
14	commercial banks	3	commercial banks (Seasonally adjusted)
15	Delia con en cata de la caisa de la casa All describación la calca	4	Delinquency rate on business loans; All commercial banks
15	Delinquency rate on business loans; All commercial banks	4	(Seasonally adjusted)
16	Delinquency rate on loans secured by real estate; All commercial banks	5	Delinquency rate on loans secured by real estate; All commercial banks (Seasonally adjusted)
			Delinquency rate on consumer loans; All commercial banks
17	Delinquency rate on consumer loans; All commercial banks	6	(Seasonally adjusted)
	Delinquency rate on single-family residential mortgages, booked		Delinquency rate on single-family residential mortgages, booked in
18	in domestic offices; All commercial banks	7	domestic offices; All commercial banks (Seasonally adjusted)
	Delinquency rate on lease financing receivables; All commercial		Delinquency rate on lease financing receivables; All commercial
19	banks	8	banks (Seasonally adjusted)
20	Delinguency rate on credit card loans; All commercial banks	9	Delinquency rate on credit card loans; All commercial banks (Seasonally adjusted)
			Delinguency rate on other consumer loans; All commercial banks
21	Delinquency rate on other consumer loans; All commercial banks	10	(Seasonally adjusted)
			Delinquency rate on commercial real estate loans (excluding
	Delinquency rate on commercial real estate loans (excluding		farmland), booked in domestic offices; All commercial banks
22	farmland), booked in domestic offices; All commercial banks	11	(Seasonally adjusted)
23	Delinquency rate on farmland loans, booked in domestic offices;	12	Delinquency rate on farmland loans, booked in domestic offices; All

Delinquency rates_Other banks



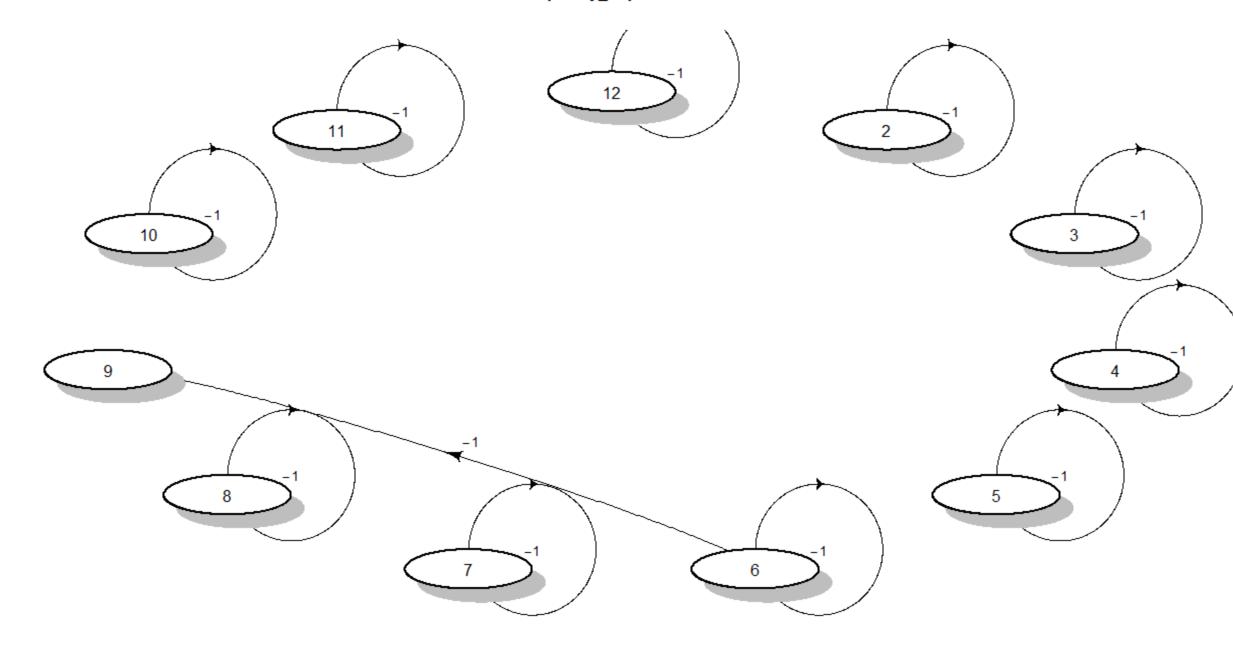
Target Feature Number		r] Feature Number	Lagged Feature Description
2	Delinquency rate on all loans; Banks not among the 100 largest in size (by assets) (Seasonally adjusted)	2	Delinquency rate on all loans; Banks not among the 100 largest in size (by assets) (Seasonally adjusted)
	Delinquency rate on loans to finance agricultural production; Banks not among the 100 largest in size (by assets) (Seasonally		Delinquency rate on loans to finance agricultural production; Banks
3	adjusted) Delinquency rate on business loans; Banks not among the 100	3	not among the 100 largest in size (by assets) (Seasonally adjusted) Delinquency rate on business loans; Banks not among the 100
4	largest in size (by assets) (Seasonally adjusted)	4	largest in size (by assets) (Seasonally adjusted)
5	Delinquency rate on loans secured by real estate; Banks not among the 100 largest in size (by assets) (Seasonally adjusted)	5	Delinquency rate on loans secured by real estate; Banks not among the 100 largest in size (by assets) (Seasonally adjusted)
6	Delinquency rate on consumer loans; Banks not among the 100 largest in size (by assets) (Seasonally adjusted)	6	Delinquency rate on consumer loans; Banks not among the 100 largest in size (by assets) (Seasonally adjusted)
-	Delinquency rate on single-family residential mortgages, booked in domestic offices; Banks not among the 100 largest in size (by	-	Delinquency rate on single-family residential mortgages, booked in domestic offices; Banks not among the 100 largest in size (by assets)
7	assets) (Seasonally adjusted)	7	(Seasonally adjusted)
8	Delinquency rate on lease financing receivables; Banks not among the 100 largest in size (by assets) (Seasonally adjusted)	8	Delinquency rate on lease financing receivables; Banks not among the 100 largest in size (by assets) (Seasonally adjusted)
9	Delinquency rate on credit card loans; Banks not among the 100 largest in size (by assets) (Seasonally adjusted)	9	Delinquency rate on credit card loans; Banks not among the 100 largest in size (by assets) (Seasonally adjusted)
10	Delinquency rate on other consumer loans; Banks not among the 100 largest in size (by assets) (Seasonally adjusted)	10	Delinquency rate on other consumer loans; Banks not among the 100 largest in size (by assets) (Seasonally adjusted)
11	Delinquency rate on commercial real estate loans (excluding farmland), booked in domestic offices; Banks not among the 100 largest in size (by assets) (Seasonally adjusted)	11	Delinquency rate on commercial real estate loans (excluding farmland), booked in domestic offices; Banks not among the 100 largest in size (by assets) (Seasonally adjusted)
	Delinquency rate on farmland loans, booked in domestic offices; Banks not among the 100 largest in size (by assets) (Seasonally		Delinquency rate on farmland loans, booked in domestic offices; Banks not among the 100 largest in size (by assets) (Seasonally
12	adjusted) Delinquency rate on all loans; Banks not among the 100 largest in size (by assets)	2	adjusted) Delinquency rate on all loans; Banks not among the 100 largest in size (by assets) (Seasonally adjusted)
14	Delinquency rate on loans to finance agricultural production; Banks not among the 100 largest in size (by assets)	3	Delinquency rate on loans to finance agricultural production; Banks not among the 100 largest in size (by assets) (Seasonally adjusted)
15	Delinquency rate on business loans; Banks not among the 100 largest in size (by assets)	4	Delinquency rate on business loans; Banks not among the 100 largest in size (by assets) (Seasonally adjusted)
16	Delinquency rate on loans secured by real estate; Banks not among the 100 largest in size (by assets)	5	Delinquency rate on loans secured by real estate; Banks not among the 100 largest in size (by assets) (Seasonally adjusted)
17	Delinquency rate on consumer loans; Banks not among the 100 largest in size (by assets)	6	Delinquency rate on consumer loans; Banks not among the 100 largest in size (by assets) (Seasonally adjusted)
18	Delinquency rate on single-family residential mortgages, booked in domestic offices; Banks not among the 100 largest in size (by assets)	7	Delinquency rate on single-family residential mortgages, booked in domestic offices; Banks not among the 100 largest in size (by assets) (Seasonally adjusted)
19	Delinquency rate on lease financing receivables; Banks not among the 100 largest in size (by assets)	8	Delinquency rate on lease financing receivables; Banks not among the 100 largest in size (by assets) (Seasonally adjusted)
20	Delinquency rate on credit card loans; Banks not among the 100 largest in size (by assets)	9	Delinquency rate on credit card loans; Banks not among the 100 largest in size (by assets) (Seasonally adjusted)
21	Delinquency rate on other consumer loans; Banks not among the 100 largest in size (by assets)	10	Delinquency rate on other consumer loans; Banks not among the 100 largest in size (by assets) (Seasonally adjusted)
22	Delinquency rate on commercial real estate loans (excluding farmland), booked in domestic offices; Banks not among the 100 largest in size (by assets)	11	Delinquency rate on commercial real estate loans (excluding farmland), booked in domestic offices; Banks not among the 100 largest in size (by assets) (Seasonally adjusted)
			Delinquency rate on farmland loans, booked in domestic offices;

Delinquency rates_Top 100 banks



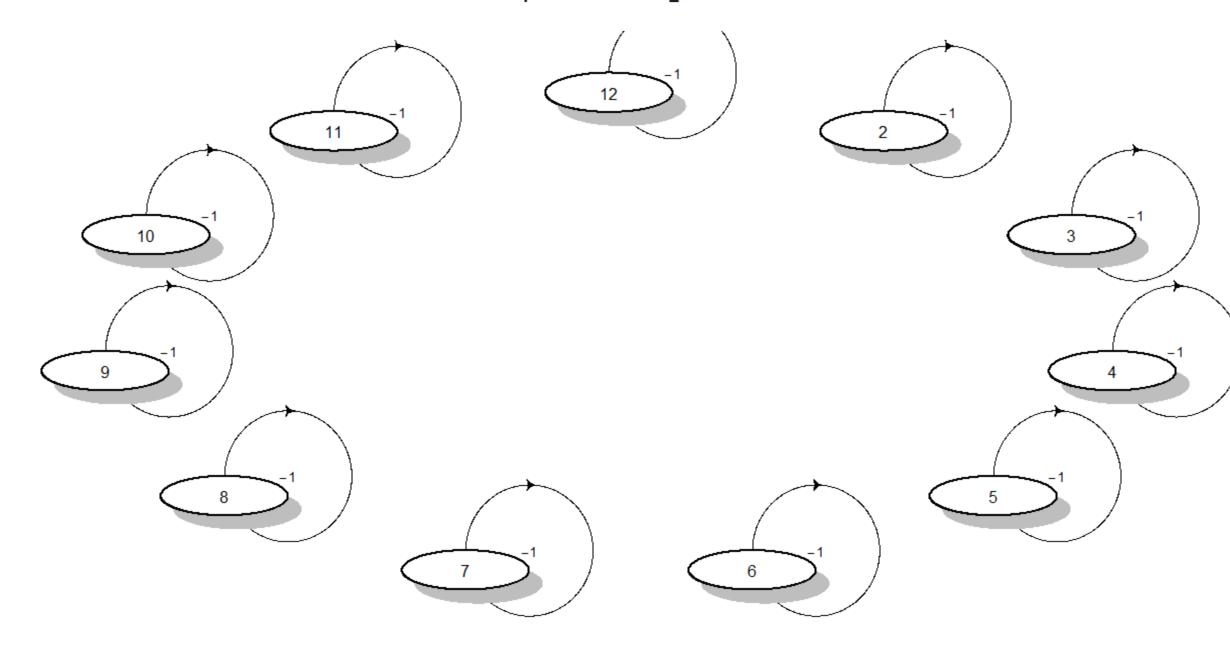
et Feature Number	Target Feature Description Best Lagged [1-qtr]	Feature Number	Lagged Feature Description
	Delinquency rate on all loans; Banks ranked 1st to 100th largest in		Delinquency rate on all loans; Banks ranked 1st to 100th largest in
2	size (by assets) (Seasonally adjusted)	2	size (by assets) (Seasonally adjusted)
2	Delinquency rate on loans to finance agricultural production;		Size (by assets) (seasofially adjusted)
	Banks ranked 1st to 100th largest in size (by assets) (Seasonally		Delinquency rate on loans to finance agricultural production; Ban
3	adjusted)	3	ranked 1st to 100th largest in size (by assets) (Seasonally adjusted
5	•	5	Delinquency rate on business loans; Banks ranked 1st to 100th
4	Delinquency rate on business loans; Banks ranked 1st to 100th	4	
4	largest in size (by assets) (Seasonally adjusted)	4	largest in size (by assets) (Seasonally adjusted)
	Delinquency rate on loans secured by real estate; Banks ranked		Delinquency rate on loans secured by real estate; Banks ranked 1
5	1st to 100th largest in size (by assets) (Seasonally adjusted)	5	to 100th largest in size (by assets) (Seasonally adjusted)
	Delinquency rate on consumer loans; Banks ranked 1st to 100th		Delinquency rate on consumer loans; Banks ranked 1st to 100th
6	largest in size (by assets) (Seasonally adjusted)	6	largest in size (by assets) (Seasonally adjusted)
-	Delinquency rate on single-family residential mortgages, booked		Delinquency rate on single-family residential mortgages, booked
	in domestic offices; Banks ranked 1st to 100th largest in size (by		domestic offices; Banks ranked 1st to 100th largest in size (by
7	assets) (Seasonally adjusted)	18	assets)
,		10	·
	Delinquency rate on lease financing receivables; Banks ranked 1st		Delinquency rate on lease financing receivables; Banks ranked 1s
8	to 100th largest in size (by assets) (Seasonally adjusted)	8	to 100th largest in size (by assets) (Seasonally adjusted)
	Delinquency rate on credit card loans; Banks ranked 1st to 100th		Delinquency rate on credit card loans; Banks ranked 1st to 100th
9	largest in size (by assets) (Seasonally adjusted)	9	largest in size (by assets) (Seasonally adjusted)
	Delinquency rate on other consumer loans; Banks ranked 1st to		Delinquency rate on other consumer loans; Banks ranked 1st to
10	100th largest in size (by assets) (Seasonally adjusted)	10	100th largest in size (by assets) (Seasonally adjusted)
	Delinquency rate on commercial real estate loans (excluding		Delinquency rate on commercial real estate loans (excluding
	farmland), booked in domestic offices; Banks ranked 1st to 100th		farmland), booked in domestic offices; Banks ranked 1st to 100th
11		11	largest in size (by assets) (Seasonally adjusted)
	largest in size (by assets) (Seasonally adjusted)	11	
	Delinquency rate on farmland loans, booked in domestic offices;		Delinquency rate on farmland loans, booked in domestic offices;
40	Banks ranked 1st to 100th largest in size (by assets) (Seasonally	40	Banks ranked 1st to 100th largest in size (by assets) (Seasonally
12	adjusted)	12	adjusted)
	Delinquency rate on all loans; Banks ranked 1st to 100th largest in		Delinquency rate on all loans; Banks ranked 1st to 100th largest i
13	size (by assets)	2	size (by assets) (Seasonally adjusted)
	Delinquency rate on loans to finance agricultural production;		Delinquency rate on loans to finance agricultural production; Bar
14	Banks ranked 1st to 100th largest in size (by assets)	3	ranked 1st to 100th largest in size (by assets) (Seasonally adjuste
	Delinquency rate on business loans; Banks ranked 1st to 100th		Delinguency rate on business loans; Banks ranked 1st to 100th
15	largest in size (by assets)	4	largest in size (by assets) (Seasonally adjusted)
	Delinquency rate on loans secured by real estate; Banks ranked		Delinquency rate on loans secured by real estate; Banks ranked 2
16	1st to 100th largest in size (by assets)	5	to 100th largest in size (by assets) (Seasonally adjusted)
	Delinquency rate on consumer loans; Banks ranked 1st to 100th		Delinquency rate on consumer loans; Banks ranked 1st to 100th
17	largest in size (by assets)	6	largest in size (by assets) (Seasonally adjusted)
	Delinquency rate on single-family residential mortgages, booked		Delinquency rate on single-family residential mortgages, booked
	in domestic offices; Banks ranked 1st to 100th largest in size (by		domestic offices; Banks ranked 1st to 100th largest in size (by
18	assets)	7	assets) (Seasonally adjusted)
	Delinquency rate on lease financing receivables; Banks ranked 1st		Delinquency rate on lease financing receivables; Banks ranked 1s
19	to 100th largest in size (by assets)	8	to 100th largest in size (by assets) (Seasonally adjusted)
13		.	
20	Delinquency rate on credit card loans; Banks ranked 1st to 100th	9	Delinquency rate on credit card loans; Banks ranked 1st to 100th
20	largest in size (by assets)	9	largest in size (by assets) (Seasonally adjusted) Delinquency rate on other consumer loans; Banks ranked 1st to
24	Delinquency rate on other consumer loans; Banks ranked 1st to	40	· · ·
21	100th largest in size (by assets)	10	100th largest in size (by assets) (Seasonally adjusted)
	Delinquency rate on commercial real estate loans (excluding		Delinquency rate on commercial real estate loans (excluding
	farmland), booked in domestic offices; Banks ranked 1st to 100th		farmland), booked in domestic offices; Banks ranked 1st to 100th
22	largest in size (by assets)	11	largest in size (by assets) (Seasonally adjusted)
	. 0		Delinquency rate on farmland loans, booked in domestic offices;
			belliquency rate on farmana lours, booked in dolllestic offices,

Delinquency_Top 100 banks



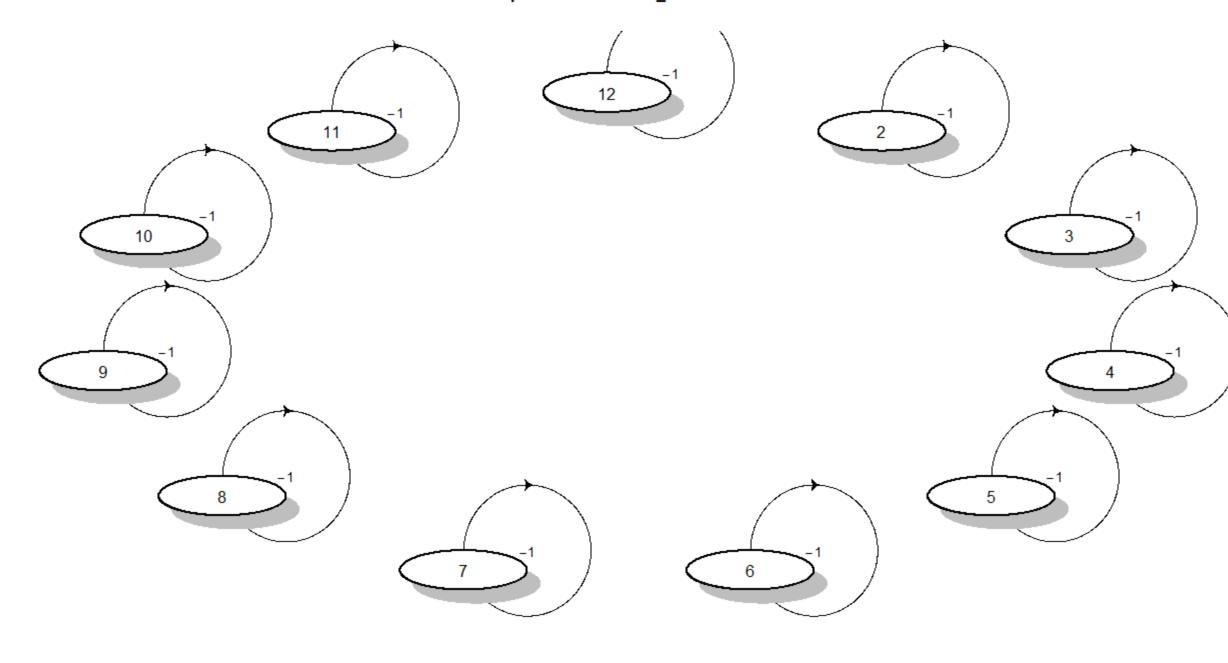
Target Feature Number	Target Feature Description	Best Lagged [1-qtr] Feature Number	Lagged Feature Description
raiget reature Number	·	Dest Lagged [1-4ti] reactive Number	Lagged reactive Description
	Asset quality measures; Delinquencies on all loans and leases; Banks ranked 1st to 100th largest in size (by assets) (End of		Asset quality measures; Delinquencies on all loans and leases;
2	period)	2	Banks ranked 1st to 100th largest in size (by assets) (End of period)
	Asset quality measures; Delinquencies on all loans and leases; To		Asset quality measures; Delinquencies on all loans and leases; To
2	finance agricultural production; Banks ranked 1st to 100th larges		finance agricultural production; Banks ranked 1st to 100th largest in
3	in size (by assets) (End of period)	3	size (by assets) (End of period)
	Asset quality measures; Delinquencies on all loans and leases;		Asset quality measures; Delinquencies on all loans and leases;
	Commercial and industrial; Banks ranked 1st to 100th largest in		Commercial and industrial; Banks ranked 1st to 100th largest in size
4	size (by assets) (End of period)	4	(by assets) (End of period)
	Asset quality measures; Delinquencies on all loans and leases;		Asset quality measures; Delinquencies on all loans and leases;
	Secured by real estate; Banks ranked 1st to 100th largest in size		Secured by real estate; Banks ranked 1st to 100th largest in size (by
5	(by assets) (End of period)	5	assets) (End of period)
	Acceleration and Balling and B		Acceleration and Palling and P
	Asset quality measures; Delinquencies on all loans and leases; To consumers; Banks ranked 1st to 100th largest in size (by assets)		Asset quality measures; Delinquencies on all loans and leases; To consumers; Banks ranked 1st to 100th largest in size (by assets)
6	(End of period)	6	(End of period)
	Acceptable 19 construction of the construction		And a site of the same of the
	Asset quality measures; Delinquencies on all loans and leases; Secured by real estate; Single-family residential mortgages;		Asset quality measures; Delinquencies on all loans and leases; Secured by real estate; Single-family residential mortgages; Booked
	Booked in domestic offices; Banks ranked 1st to 100th largest in		in domestic offices; Banks ranked 1st to 100th largest in size (by
7	size (by assets) (End of period)	7	assets) (End of period)
	Accet quality manageracy Delinguages on all loans and loanes		Asset quality massures, Polinguansias on all loops and loops, Loops
	Asset quality measures; Delinquencies on all loans and leases; Lease financing receivables; Banks ranked 1st to 100th largest in		Asset quality measures; Delinquencies on all loans and leases; Lease financing receivables; Banks ranked 1st to 100th largest in size (by
8	size (by assets) (End of period)	8	assets) (End of period)
	Asset quality measures; Delinquencies on all loans and leases; To consumers; Credit cards; Banks ranked 1st to 100th largest in size		Asset quality measures; Delinquencies on all loans and leases; To consumers; Banks ranked 1st to 100th largest in size (by assets)
9	(by assets) (End of period)	6	(End of period)
			· · · · · · · · · · · · · · · · · · ·
	Asset quality measures; Delinquencies on all loans and leases; To		Asset quality measures; Delinquencies on all loans and leases; To
10	consumers; Other; Banks ranked 1st to 100th largest in size (by assets) (End of period)	10	consumers; Other; Banks ranked 1st to 100th largest in size (by assets) (End of period)
10	assess (End of period)	10	assets, tella of period,
	Asset quality measures; Delinquencies on all loans and leases;		Asset quality measures; Delinquencies on all loans and leases;
	Secured by real estate; Commercial real estate loans (excluding		Secured by real estate; Commercial real estate loans (excluding
	farmland); Booked in domestic offices (End of period); Banks		farmland); Booked in domestic offices (End of period); Banks
11	ranked 1st to 100th largest in size (by assets)	11	ranked 1st to 100th largest in size (by assets)
	Asset quality measures; Delinquencies on all loans and leases; Secured by real estate; Farmland; Booked in domestic offices;		Asset quality measures; Delinguencies on all loans and leases;
	Banks ranked 1st to 100th largest in size (by assets) (End of		Secured by real estate; Farmland; Booked in domestic offices; Banks
12	period)	12	ranked 1st to 100th largest in size (by assets) (End of period)

End-of-period loan volume_All banks



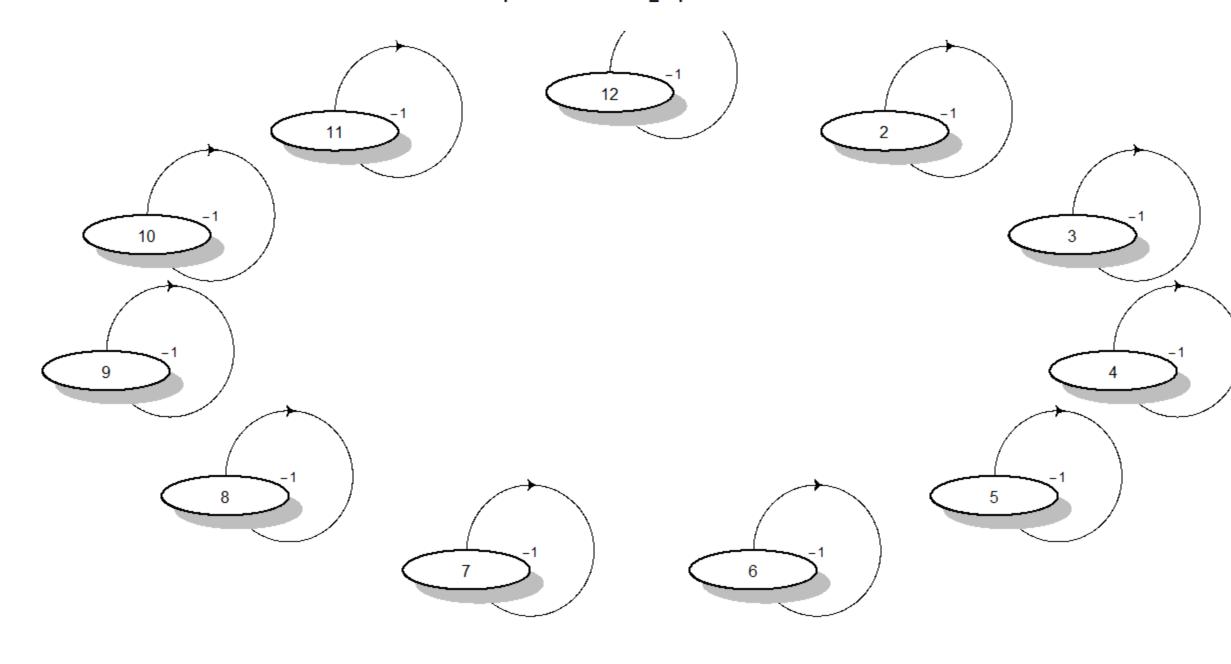
Target Feature Number	Target Feature Description	Best Lagged [1-qtr] Feature Number	Lagged Feature Description
2	Total Assets; Interest-earning; All loans and leases, gross; All commercial banks (End of period)	2	Total Assets; Interest-earning; All loans and leases, gross; All commercial banks (End of period)
3	Total Assets; Interest-earning; All loans and leases, gross; To finance agricultural production, other farm loans; All commercia banks (End of period)	ıl 3	Total Assets; Interest-earning; All loans and leases, gross; To finance agricultural production, other farm loans; All commercial banks (End of period)
4	Total Assets; Interest-earning; All loans and leases, gross; Commercial and industrial; All commercial banks (End of period)	4	Total Assets; Interest-earning; All loans and leases, gross; Commercial and industrial; All commercial banks (End of period)
5	Total Assets; Interest-earning; All loans and leases, gross; Secured by real estate; All commercial banks (End of period)	5	Total Assets; Interest-earning; All loans and leases, gross; Secured by real estate; All commercial banks (End of period)
6	Total Assets; Interest-earning; All loans and leases, gross; Consumer loans; All commercial banks (End of period)	6	Total Assets; Interest-earning; All loans and leases, gross; Consumer loans; All commercial banks (End of period)
7	Total Assets; Interest-earning; All loans and leases, gross; Secured by real estate; Single-family (1-4 family) residential mortgages; Booked in domestic offices; All commercial banks (End of period)	7	Total Assets; Interest-earning; All loans and leases, gross; Secured by real estate; Single-family (1-4 family) residential mortgages; Booked in domestic offices; All commercial banks (End of period)
8	Total Assets; Interest-earning; All loans and leases, gross; Lease financing receivables; All commercial banks (End of period)	8	Total Assets; Interest-earning; All loans and leases, gross; Lease financing receivables; All commercial banks (End of period)
9	Total Assets; Interest-earning; All loans and leases, gross; Consumer loans; Credit cards; All commercial banks (End of period)	9	Total Assets; Interest-earning; All loans and leases, gross; Consumer loans; Credit cards; All commercial banks (End of period)
10	Total Assets; Interest-earning; All loans and leases, gross; Consumer loans; Other; All commercial banks (End of period)	10	Total Assets; Interest-earning; All loans and leases, gross; Consumer loans; Other; All commercial banks (End of period)
11	Total assets; Interest-earning; All loans and leases, gross; Secure by real estate; Commercial real estate loans (excluding farmland); Booked in domestic offices; (End of period); All commercial banks	d 11	Total assets; Interest-earning; All loans and leases, gross; Secured by real estate; Commercial real estate loans (excluding farmland); Booked in domestic offices; (End of period); All commercial banks
12	Total Assets; Interest-earning; All loans and leases, gross; Secured by real estate; Farmland; Booked in domestic offices; Al commercial banks (End of period)	l 12	Total Assets; Interest-earning; All loans and leases, gross; Secured by real estate; Farmland; Booked in domestic offices; All commercial banks (End of period)

End-of-period loan volume_Other banks



Target Feature Number	Target Feature Description	Best Lagged [1-qtr] Feature Number	Lagged Feature Description
raiget reature Number	raiset reature Description	Dest Lagged [1-qti] i eature Number	Lagged reactive Description
2	Total Assets; Interest-earning; All loans and leases, gross; Banks not among the 100 largest in size (by assets) (End of period)	2	Total Assets; Interest-earning; All loans and leases, gross; Banks not among the 100 largest in size (by assets) (End of period)
	in the second second second (and the parties)	-	
3	Total Assets; Interest-earning; All loans and leases, gross; To finance agricultural production, other farm loans; Banks not among the 100 largest in size (by assets) (End of period)	3	Total Assets; Interest-earning; All loans and leases, gross; To finance agricultural production, other farm loans; Banks not among the 100 largest in size (by assets) (End of period)
4	Total Assets; Interest-earning; All loans and leases, gross; Commercial and industrial; Banks not among the 100 largest in size (by assets) (End of period)	4	Total Assets; Interest-earning; All loans and leases, gross; Commercial and industrial; Banks not among the 100 largest in size (by assets) (End of period)
5	Total Assets; Interest-earning; All loans and leases, gross; Secured by real estate; Banks not among the 100 largest in size (by assets) (End of period)		Total Assets; Interest-earning; All loans and leases, gross; Secured by real estate; Banks not among the 100 largest in size (by assets) (End of period)
6	Total Assets; Interest-earning; All loans and leases, gross; Consumer loans; Banks not among the 100 largest in size (by assets) (End of period)	6	Total Assets; Interest-earning; All loans and leases, gross; Consumer loans; Banks not among the 100 largest in size (by assets) (End of period)
7	Total Assets; Interest-earning; All loans and leases, gross; Secured by real estate; Single-family (1-4 family) residential mortgages; Booked in domestic offices; Banks not among the 100 largest in size (by assets) (End of period)	7	Total Assets; Interest-earning; All loans and leases, gross; Secured by real estate; Single-family (1-4 family) residential mortgages; Booked in domestic offices; Banks not among the 100 largest in size (by assets) (End of period)
8	Total Assets; Interest-earning; All loans and leases, gross; Lease financing receivables; Banks not among the 100 largest in size (by assets) (End of period)	8	Total Assets; Interest-earning; All loans and leases, gross; Lease financing receivables; Banks not among the 100 largest in size (by assets) (End of period)
9	Total Assets; Interest-earning; All loans and leases, gross; Consumer loans; Credit cards; Banks not among the 100 largest ir size (by assets) (End of period)	9	Total Assets; Interest-earning; All loans and leases, gross; Consumer loans; Credit cards; Banks not among the 100 largest in size (by assets) (End of period)
10	Total Assets; Interest-earning; All loans and leases, gross; Consumer loans; Other; Banks not among the 100 largest in size (by assets) (End of period)	10	Total Assets; Interest-earning; All loans and leases, gross; Consumer loans; Other; Banks not among the 100 largest in size (by assets) (End of period)
11	Total assets; Interest-earning; All loans and leases, gross; Secured by real estate; Commercial real estate loans (excluding farmland) Booked in domestic offices; (End of period); Banks not among the 100 largest in size (by assets)		Total assets; Interest-earning; All loans and leases, gross; Secured by real estate; Commercial real estate loans (excluding farmland); Booked in domestic offices; (End of period); Banks not among the 100 largest in size (by assets)
12	Total Assets; Interest-earning; All loans and leases, gross; Secured by real estate; Farmland; Booked in domestic offices; Banks not among the 100 largest in size (by assets) (End of period)	12	Total Assets; Interest-earning; All loans and leases, gross; Secured by real estate; Farmland; Booked in domestic offices; Banks not among the 100 largest in size (by assets) (End of period)

End-of-period loan volume_Top 100 banks



Toward Foothing Normbon	Toward Foodsom Decembrishing	Dock Lorend [4] while Footoms Normbon	Lancad Footoma Description
Target Feature Number	Target Feature Description	Best Lagged [1-qtr] Feature Number	Lagged Feature Description
2	Total Assets; Interest-earning; All loans and leases, gross; Banks ranked 1st to 100th largest in size (by assets) (End of period)	2	Total Assets; Interest-earning; All loans and leases, gross; Banks ranked 1st to 100th largest in size (by assets) (End of period)
3	Total Assets; Interest-earning; All loans and leases, gross; To finance agricultural production, other farm loans; Banks ranked 1st to 100th largest in size (by assets) (End of period)	3	Total Assets; Interest-earning; All loans and leases, gross; To finance agricultural production, other farm loans; Banks ranked 1st to 100th largest in size (by assets) (End of period)
4	Total Assets; Interest-earning; All loans and leases, gross; Commercial and industrial; Banks ranked 1st to 100th largest in size (by assets) (End of period)	4	Total Assets; Interest-earning; All loans and leases, gross; Commercial and industrial; Banks ranked 1st to 100th largest in size (by assets) (End of period)
5	Total Assets; Interest-earning; All loans and leases, gross; Secured by real estate; Banks ranked 1st to 100th largest in size (by assets (End of period)		Total Assets; Interest-earning; All loans and leases, gross; Secured by real estate; Banks ranked 1st to 100th largest in size (by assets) (End of period)
6	Total Assets; Interest-earning; All loans and leases, gross; Consumer loans; Banks ranked 1st to 100th largest in size (by assets) (End of period)	6	Total Assets; Interest-earning; All loans and leases, gross; Consumer loans; Banks ranked 1st to 100th largest in size (by assets) (End of period)
7	Total Assets; Interest-earning; All loans and leases, gross; Secured by real estate; Single-family (1-4 family) residential mortgages; Booked in domestic offices; Banks ranked 1st to 100th largest in size (by assets) (End of period)	1 7	Total Assets; Interest-earning; All loans and leases, gross; Secured by real estate; Single-family (1-4 family) residential mortgages; Booked in domestic offices; Banks ranked 1st to 100th largest in size (by assets) (End of period)
8	Total Assets; Interest-earning; All loans and leases, gross; Lease financing receivables; Banks ranked 1st to 100th largest in size (by assets) (End of period)	y 8	Total Assets; Interest-earning; All loans and leases, gross; Lease financing receivables; Banks ranked 1st to 100th largest in size (by assets) (End of period)
9	Total Assets; Interest-earning; All loans and leases, gross; Consumer loans; Credit cards; Banks ranked 1st to 100th largest in size (by assets) (End of period)	n 9	Total Assets; Interest-earning; All loans and leases, gross; Consumer loans; Credit cards; Banks ranked 1st to 100th largest in size (by assets) (End of period)
10	Total Assets; Interest-earning; All loans and leases, gross; Consumer loans; Other; Banks ranked 1st to 100th largest in size (by assets) (End of period)	10	Total Assets; Interest-earning; All loans and leases, gross; Consumer loans; Other; Banks ranked 1st to 100th largest in size (by assets) (End of period)
11	Total assets; Interest-earning; All loans and leases, gross; Secured by real estate; Commercial real estate loans (excluding farmland); Booked in domestic offices; (End of period); Banks ranked 1st to 100th largest in size (by assets)		Total assets; Interest-earning; All loans and leases, gross; Secured by real estate; Commercial real estate loans (excluding farmland); Booked in domestic offices; (End of period); Banks ranked 1st to 100th largest in size (by assets)
12	Total Assets; Interest-earning; All loans and leases, gross; Secured by real estate; Farmland; Booked in domestic offices; Banks ranked 1st to 100th largest in size (by assets) (End of period)	12	Total Assets; Interest-earning; All loans and leases, gross; Secured by real estate; Farmland; Booked in domestic offices; Banks ranked 1st to 100th largest in size (by assets) (End of period)