concordance=TRUE
Selected Econometrics for July 31, 2017

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Simplifying Financial Data Analysis
Swap rates are a useful proxy for top-of-market CD rates and for transfer prices.
The CPI for Used Cars and Trucks is useful in forecasting the severity of loss for auto loans.
The Unemployment Rate is useful in forecasting loan volume and frequency of loss.
Mortgage Delinquency is useful in forecasting frequency of loss.
1 Board of Governors of the Federal Reserve System (US), 1-Year Swap Rate [MSWP1], 2-Year Swap Rate [MSWP2], 3-Year Swap Rate [MSWP3], and 5-Year Swap Rate [MSWP5] retrieved from FRED, Federal Reserve Bank of St. Louis https://research.stlouisfed.org/fred2/series/series_name, July 31, 2017.


3 US. Bureau of Labor Statistics, Various Texas Unemployment Rates [DALL148UR], [AUST448UR], [HOUS448UR], [SANA748UR], [AMAR148UR], [CORP548UR], retrieved from FRED, Federal Reserve Bank of St. Louis https://research.stlouisfed.org/fred2/series/series_name, July 31, 2017

4 Board of Governors of the Federal Reserve System (US), Delinquency Rate On Single-Family Residential Mortgages, Booked In Domestic Offices, All Commercial Banks [DRSFRMACBS], retrieved from FRED, Federal Reserve Bank of St. Louis https://research.stlouisfed.org/fred2/series/DRSFRMACBS, July 31, 2017
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