

Data Appendix

Estimated positions in downloadable format

We provide time series of monthly estimates of foreign holdings of U.S. securities and U.S. holdings of foreign securities, along with the basic decomposition into monthly flows, valuation changes, and estimated gap contributions as described in section 6. Estimates are available by security type and country for December 1984 through the most recent liabilities survey (foreign holdings of US securities) and for December 1994 through the most recent claims survey (US holdings of foreign securities). The data are stored in text files as described below, and are updated every six months, when a new survey is released.

The time series are stored in three comma-delimited text files:

ticdata.liabilities.ftot.txt

ticdata.liabilities.foi.txt

ticdata.claims.txt

where 'ftot' and 'foi' denote total foreign holdings and holdings by foreign official institutions. The three files are combined into a zip file

<http://www.federalreserve.gov/pubs/ifdp/2007/910/ticdata.zip>

In each file the time series are arranged in columns; the rows are ordered by country code and by date. The first row contains the column names, as follows:

ticdata.liabilities.ftot.txt

date (mm/dd/yyyy)

country code (cccc)

country name

ftot*_survey_pos	reported survey values
ftot*_adj_net_flow	adjusted monthly net flows
ftot*_adj_val_chg	estimated monthly valuation changes
ftot*_monthly_gap	estimated monthly gap contributions
ftot*_est_pos	estimated positions

where

* = agcy U.S. agency bonds

corp	U.S. corporate bonds
stk	U.S. stocks
treas	U.S. treasury bonds

ticdata.liabilities.foi.txt is similar, with the obvious substitution of foi for ftot. (Note that only data for the total of all foreign official holders is available). The claims file is for total claims for two security types, stocks (stk) and bonds (bond):

ticdata.claims.txt

date (mm/dd/yyyy)
country code (ccccc)
country name

us_*_survey_pos	reported survey values
us_*_adj_net_flow	adjusted monthly net flows
us_*_adj_val_chg	estimated monthly valuation changes
us_*_monthly_gap	estimated monthly gap contributions
us_*_est_pos	estimated positions