

## Asset-Backed Surveillance

### Credit Card Index

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Date	Chargeoff %	Gross Yield %	MPR %	60 Day Delinquency %	3-Month Excess Spread %	Amount Outstanding
Apr 2001	5.48	20.29	16.55	3.41	5.97	227,341,020,058
Mar 2001	5.55	19.43	14.59	3.5	5.44	213,514,218,103
Feb 2001	5.25	19.28	16.22	3.37	5.17	215,649,728,397
Jan 2001	5.4	19.5	15.01	3.18	5.28	215,597,416,291
Dec 2000	5.12	19.05	15.42	3.23	5.29	214,615,867,653
Nov 2000	5.2	19.99	16.1	3.15	5.5	215,613,180,116
Oct 2000	4.94	18.65	15.01	2.98	5.41	213,180,509,005
Sep 2000	4.93	19.54	16.69	2.89	5.48	217,474,568,206
Aug 2000	5.02	19.27	15.95	2.85	5.42	216,758,021,065
Jul 2000	5.11	19.05	16.46	2.77	5.22	216,606,346,837
Jun 2000	5.2	19.4	16.65	2.79	5.53	211,794,089,020
May 2000	5.38	18.44	15.47	2.89	5.47	214,045,148,914
Apr 2000	5.43	19.72	17.34	3.01	5.62	213,727,998,649
Mar 2000	5.5	19.3	16.05	3.21	5.52	209,894,478,812
Feb 2000	5.45	18.48	16.36	3.06	5.53	210,027,251,357
Jan 2000	5.53	19.36	16.71	3.17	5.89	211,891,915,509
Dec 1999	5.49	19.17	16.05	3.26	6.05	211,145,463,339
Nov 1999	5.28	19.63	16.29	3.19	6.1	210,041,383,399
Oct 1999	5.21	18.78	16.84	3.1	5.89	207,185,870,042
Sep 1999	5.58	19.62	16.99	3	5.81	206,550,103,060
Aug 1999	5.55	19.04	16.56	2.96	5.8	200,095,241,487
Jul 1999	5.75	18.86	16.44	2.95	5.63	201,856,731,090
Jun 1999	5.95	19.71	16.36	3.03	6.04	200,146,775,793
May 1999	5.91	18.65	15.96	3.02	5.64	189,235,926,670
Apr 1999	5.94	20.24	16.87	3.14	5.92	185,183,428,869
Mar 1999	6.05	19.49	15.44	3.25	5.69	184,349,854,416
Feb 1999	6.1	19.23	15.82	3.28	5.37	182,535,925,733
Jan 1999	6	19.57	15.62	3.15	5.34	184,664,054,677
Dec 1998	6.27	19.45	15.06	3.26	5.15	182,992,582,357
Nov 1998	6.2	19.99	15.87	3.26	5.2	180,312,711,277
Oct 1998	6.35	19.12	15.09	3.19	4.94	180,816,728,210
Sep 1998	6.29	19.81	15.65	3.17	4.82	178,902,915,862
Aug 1998	6.3	19.58	15.99	3.15	4.59	176,578,361,775
Jul 1998	6.72	19.1	15.34	3.17	4.14	176,956,015,609
Jun 1998	6.63	19.02	14.88	3.23	4.4	175,556,731,963
May 1998	6.58	18.73	15.21	3.28	4.57	173,941,392,112
Apr 1998	6.68	20.28	15.77	3.39	4.5	171,751,820,024
Mar 1998	6.69	18.83	14.38	3.5	4.05	169,476,983,742
Feb 1998	6.52	18.4	15.5	3.73	3.7	168,138,747,833
Jan 1998	6.84	19.45	15.21	3.62	4.02	166,719,554,603
Dec 1997	6.65	18.39	13.54	3.46	3.94	163,842,865,666
Nov 1997	6.64	19.68	16.48	3.38	4.05	162,809,171,700
Oct 1997	6.64	18.81	14.33	3.36	3.76	160,019,685,106
Sep 1997	6.58	18.72	13.98	3.33	3.84	154,363,720,224
Aug 1997	6.9	19.05	15.22	3.25	3.64	152,789,843,695
Jul 1997	6.69	18.59	14.24	3.29	3.38	150,916,195,446



Jun 1997	6.79	18.67	14.63	3.33	3.79	148,613,883,686
May 1997	6.93	18.21	13.86	3.37	3.85	147,339,639,494
Apr 1997	6.73	19.71	14.6	3.53	3.92	146,689,250,688
Mar 1997	6.37	18.21	13.75	3.62	3.96	143,526,402,793
Feb 1997	6.17	17.82	14.74	3.58	3.72	141,935,983,013
Jan 1997	5.94	18.62	13.88	3.46	4.1	141,181,040,561
Dec 1996	5.86	17.86	12.84	3.4	4.09	135,513,684,164
Nov 1996	5.44	18.1	14.31	3.25	4.37	134,184,579,626
Oct 1996	5.37	18.74	13.63	3.1	4.21	132,035,204,089
Sep 1996	5.19	17.94	13.91	2.97	4.11	130,199,512,872
Aug 1996	5.46	17.92	14.23	2.89	3.99	126,966,333,111
Jul 1996	5.55	17.43	12.87	2.84	3.99	125,044,284,953
Jun 1996	5.35	17.82	13.72	2.79	4.31	120,834,301,211
May 1996	5.41	17.63	13.62	2.78	4.62	118,521,345,567
Apr 1996	4.94	18.21	13.82	2.88	4.52	113,703,906,288
Mar 1996	4.6	17.71	13.71	2.87	4.26	113,176,409,709
Feb 1996	4.39	16.92	14.08	2.76	4.13	108,331,132,128
Jan 1996	4.4	17.37	13.2	2.66	4.37	105,283,999,743
Dec 1995	4.21	17.45	13.87	2.6	4.45	99,868,701,720
Nov 1995	4.1	17.8	14.19	2.5	4.5	95,425,654,798
Oct 1995	4.07	17.36	13.44	2.4	4.81	91,148,387,788
Sep 1995	3.85	17.85	14.74	2.21	5.17	86,812,243,387
Aug 1995	3.85	17.83	14.17	2.16	5	86,329,129,216
Jul 1995	3.64	17.69	14.52	2.11	4.69	84,439,210,748
Jun 1995	3.81	18.08	14.65	2.07	5.17	80,424,706,091
May 1995	3.74	17.59	13.56	2.05	5.3	76,238,390,516
Apr 1995	3.67	18.54	15.28	2.19	5.15	75,818,085,588
Mar 1995	3.68	18.1	13.9	2.13	5.13	72,336,897,084
Feb 1995	3.7	17.16	15.31	2.12	4.99	71,778,775,420
Jan 1995	3.38	18	15.06	2.05	5.23	70,777,329,985
Dec 1994	3.5	17.27	14.22	2	4.99	70,260,027,198
Nov 1994	3.57	18.34	15.07	2	5.33	65,359,885,034
Oct 1994	3.46	17.53	15.11	2	5.39	62,695,608,438
Sep 1994	3.46	18.13	15.53	2.01	5.79	58,395,688,095
Aug 1994	3.74	18.03	14.76	2.03	5.45	58,443,519,910
Jul 1994	3.84	18.01	15.66	1.78	5.43	58,191,289,484
Jun 1994	4.09	18.43	15.51	2.13	5.8	56,844,514,431
May 1994	4.14	18.12	14.73	2.03	5.74	56,533,841,239
Apr 1994	4.04	18.88	15.94	2.2	5.63	56,578,508,334
Mar 1994	4.15	18.89	14.42	2.56	5.64	54,751,008,331
Feb 1994	4.18	17.65	14.92	2.61	4.89	55,499,341,668
Jan 1994	4.28	18.76	16.16	2.43	5.24	55,428,841,668
Dec 1993	4.47	19.36	14.69	2.63	5.54	50,599,902,664
Nov 1993	4.43	19.16	14.46	2.65	5.16	50,884,284,668
Oct 1993	4.37	19.15	15.02	2.7	5.18	49,026,870,001
Sep 1993	4.53	19.82	14.43	2.74	5.18	47,318,466,661
Aug 1993	4.56	19.49	14.74	2.66	5.2	46,480,508,331
Jul 1993	4.96	19.75	14.46	2.72	5.26	46,162,216,664
Jun 1993	4.82	20.4	13.94	2.71	5.56	45,766,841,663
May 1993	4.85	19.88	14.14	2.75	5.2	45,871,466,662
Apr 1993	5.08	20.51	14.22	2.87	4.92	46,496,924,995
Mar 1993	5.06	20.11	13.18	3.07	4.68	46,197,716,665
Feb 1993	5.23	19.6	14.25	3.08	4.18	46,344,008,334
Jan 1993	5.51	20.09	14.56	2.98	4.14	46,943,633,332
Dec 1992	5.25	20.82	13.16	3.1	4.52	43,598,850,000
Nov 1992	5.25	20.48	14.11	3.15	4.36	42,940,100,001

Oct 1992	5.6	20.71	12.73	3.13	3.66	43,060,100,000
Sep 1992	5.48	21.08	12.6	3.08	3.69	42,029,266,667
Aug 1992	5.54	20.41	13.53	3.01	3.47	39,143,633,335
Jul 1992	6.21	20.98	13.02	2.94	3.71	37,847,000,000
Jun 1992	5.73	20.8	12.42	3.05	4.03	37,646,166,667
May 1992	5.47	20.49	12.79	3.07	4.01	37,820,333,334
Apr 1992	5.77	21.3	12.9	3.13	3.84	37,932,000,000
Mar 1992	5.38	20.71	12.17	3.11	3.64	37,182,000,000
Feb 1992	5.49	20	13.26	3.14	3.72	37,182,000,000
Jan 1992	5.41	20.47	12.36	3.01	3.31	37,182,000,000
Dec 1991	5.38	20.83	11.71	3.08	2.97	36,615,333,333
Nov 1991	5.43	20.52	12.94	3	3	33,418,666,667
Oct 1991	5.7	20.46	11.73	3.03	2.68	31,629,500,000
Sep 1991	5.53	20.36	12.36	2.98	2.06	31,025,333,333
Aug 1991	6.11	20.87	12.56	2.89	1.94	29,216,166,667
Jul 1991	5.94	20.75	11.71	2.74	2.49	24,989,000,000
Jun 1991	5.46	20.42	12.67	3.05	2.58	23,384,833,333
May 1991	5.77	20.98	12.01	3.02	2.42	23,530,666,667
Apr 1991	5.95	21.37	11.73	3.19	2.43	22,836,500,000
Mar 1991	5.48	20.31	11.13	3.25	2.72	22,232,333,333
Feb 1991	5.12	20.1	13.38	3.12	1.11	21,878,166,667
Jan 1991	5.18	21.02	11.78	3.39	0.87	18,924,000,000

