Data Guide

1. US GDP

Title: Real Gross Domestic Product, 1 Decimal

Source: US Dept. of Commerce Bureau of Economic Analysis

Seasonal Adjustment: Seasonally Adjusted Annual Rate

Frequency: Quarterly

Units: Billions of Chained 2005 Dollars

2. Baltic Dry Index

3. euro\_area\_gdp

Source: G:\ofs\prod1\CCAR\intl\_vars\data\archive\hist\_data\_extended\_oct2012\_pctchg

FAME series: afedata'GDP.HISTORY.EU

Notes: Euro area quarterly real growth rates (AR)

4. jp\_gdp

Source: G:\ofs\prod1\CCAR\intl\_vars\data\archive\hist\_data\_extended\_oct2012\_pctchg

FAME series: afedata'GDP.HISTORY.JA

Notes: Japan quarterly real growth rates (AR)

5. gb\_gdp

Source: G:\ofs\prod1\CCAR\intl\_vars\data\archive\hist\_data\_extended\_oct2012\_pctchg

FAME series: afedata'GDP.HISTORY.UK

Notes: UK quarterly real growth rates (AR)

6. mx\_gdp

Source: G:\ofs\prod1\CCAR\intl\_vars\data\IFDataLatinAmericaData

FAME series: ?

Notes: Mexican quarterly real growth rates (AR)

7. la\_gdp

Source: G:\ofs\prod1\CCAR\intl\_vars\data\IFDataLatinAmericaData

FAME series: ?

Notes: South American quarterly real growth rates (AR)

8. GSCI

9. MSCI EURO WORLD INDEX

10. Henry Hub Natural Gas

Source: Bloomberg

Notes: Quarterly last price

11. Brent Crude Oil

Source: Bloomberg

Notes: European index quarterly last price

12. NF.INV

FAME series: corp\_iss’NF.INV.M

Description: Nonfinancial investment-grade gross issuance (includes Euros and MTNs)

Units: Millions of dollars

13. NF.JUNK

FAME series: corp\_iss’NF.JUNK.M

Description: Nonfinancial junk-grade gross issuance (includes Euros and MTNs)

Units: Millions of dollars

14. NF.UNRATED

FAME series: corp\_iss’NF.UNRATED.M

Description: Nonfinancial unrated gross issuance (includes Euros and MTNs)

Units: Millions of dollars

15. FIN.INV

FAME series: corp\_iss’FIN.INV.M

Description: Financial investment-grade gross issuance (includes Euros and MTNs)

Units: Millions of dollars

16. FIN.JUNK

FAME series: corp\_iss’FIN.JUNK.M

Description: financial junk-grade gross issuance (includes Euros and MTNs)

Units: Millions of dollars

17. FIN.UNRATED

FAME series: corp\_iss’FIN.UNRATED.M

Description: Financial unrated gross issuance (includes Euros and MTNs)

Units: Millions of dollars

18. ISS.DOM.MFG

FAME series: corp\_iss’ISS.DOM.MFG.M

Description: Domestic gross corporate bond issuance of manufacturing companies

Units: Millions of dollars

19. ISS.DOM.COMM

FAME series: corp\_iss’ISS.DOM.COMM.M

Description: Domestic gross corporate bond issuance of wholesale and retail trade and services companies

Units: Millions of dollars

20. ISS.DOM.ELECT

FAME series: corp\_iss’ISS.DOM.ELECT.M

Description: Domestic gross corporate bond issuance of electric companies

Units: Millions of dollars

21. ISS.DOM.TRANS

FAME series: corp\_iss’ISS.DOM.TRANS.M

Description: Domestic, foreign market gross corporate bond issuance of transportation companies

Units: Millions of dollars

22. ISS.DOM.TELE

FAME series: corp\_iss’ISS.DOM.TELE.M

Description: Domestic gross corporate bond issuance of communications companies

Units: Millions of dollars

23. ISS.DOM.FIN

FAME series: corp\_iss’ISS.DOM.FIN.M

Description: Domestic, financial gross corporate bond issuance

Units: Millions of dollars

24. NF.YANKEE

FAME series: corp\_iss’NF.YANKEE.M

Description: Nonfinancial, foreign, US market gross corporate bond issuance (Yankee issuance)

Units: Millions of dollars

25. FIN.YANKEE

FAME series: corp\_iss’FIN.YANKEE.M

Description: Financial, foreign gross corporate bond issuance (Yankee issuance)

Units: ?

26. SVENPY1000

FAME series: YIELDS’SVENPY1000

Description: Semiannually compounded 10-year 0-month Treasury yield (par) as estimated by the Svensson Term Structure Model