Global Projection Model Data Definitions

United States

GDP U.S.: Gross Domestic Product (SAAR, Bil.Chn.2000\$)

Interest rates Federal Open Market Committee: Fed Funds Target Rate (%) (period average)

CPI U.S.: Consumer Price Index (SA, 1982-84=100)

Core CPI U.S.: CPI-U: All Items Less Food and Energy (SA, 1982-84=100) Unemployment U.S.: Civilian Unemployment Rate (SA, %)

Unemployment Bank lending

nk lending

tightness (BLT) Average of:

FRB Sr Officers Survey: Banks Tightening C&I Loans to Large Firms (%)
FRB Sr Officers Survey: Banks Tightening C&I Loans to Small Firms (%)
FRB Sr Loan Off Survey: Tightening Standards for Commercial Real Estate (%)

FRB Sr Loan Survey: Res Mortgages: Net Share, Banks Tightening (Haver Est,

%)

Euro Area

GDP Euro Area13: Gross Domestic Product (SA/WDA, Mil.Chn.00.Euros)

Interest rates Euro Area11-15: 3-Month EURIBOR Rate (AVG, %)

CPI Euro Area15: Monetary Union Index of Consumer Prices (SA, 2005=100)
Core CPI Euro Area15: MUICP: Total excluding Energy & Unprocessed Food (SA,

2005=100)

Unemployment Euro Area15: Unemployment Rate (SA, %)

Japan

GDP Japan: Gross Domestic Product (SAAR, Bil.Chn.2000.Yen)
Interest rates Japan: Call Rate: Uncollateralized 3-Month (EOP, %)
CPI Japan: Consumer Price Index (SA, 2005=100)

Core CPI Japan: CPI: All Items Excluding Fresh Food (SA, 2005=100)

Unemployment Japan: Unemployment Rate (SA, %)

Oil Price Crude Oil (petroleum), simple average of three spot prices; Dated Brent, West

Texas Intermediate, and the Dubai Fateh, US\$ per barrel (period average)

Exchange Rates Period averages; increase is depreciation