

Thursday, May 22, 2008

## 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, %)
Bank 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