Appendix

Table		Series Description		
Label	Name	Period	Description	Source
Asset Prices				
rovnght@cn	15660B..ZF...	1975M1 2010M9	Int Rate: Overnight Money Market	I
rovnght@fr	13260B..ZF...	1970 M1 2010 M9	Int Rate: Call Money	I
rovnght@gy	13460B..ZF...	1960 M1 2010 M9	Int Rate: Call Money	I
rovnght@it	13660B..ZF...	1971 M1 2010 M9	Int Rate: Money Market	I
rovnght@jp	15860B..ZF...	1959 M1 2010 M9	Int Rate: Call Money	I
rovnght@uk	11260B..ZF...	1972 M1 2010 M9	Int Rate: Overnight Interbank	I
rovnght@us	FEDFUNDS	1959 M1 2010 M9	Int Rate: Fed Funds (Effective)	F
rtbill@cn	15660C..ZF...	1959 M1 2010 M9	Int Rate: Treasury Bill	I
rtbill@fr	13260C..ZF...	1959 M1 2010 M9	Int Rate: Treasury Bill, 3 Months	I
rtbill@gy	IR3TIB	1960 M1 2010 M9	Int Rate: 3 Month FIBOR	O
rtbill@it	13660C..ZF...	1977 M3 2010 M9	Int Rate: Treasury Bill	I
rtbill@jp	15860C..ZF...	1959 M1 2010 M9	Int Rate: Financing Bill	I
rtbill@uk	11260C..ZF...	1964 M1 2010 M9	Int Rate: Treasury Bill	I
rtbill@us	TB3MS	1959 M1 2010 M9	Int Rate: 3-Month Treasury Bill, Sec Mkt Rate	F
rbnds@uk	11261A..ZF...	1966 M1 2010 M9	Int Rate: Govt Bond, Short term	I
rbnds@us	GS1	1959 M1 2010 M9	Int Rate: US Treasury Constant Maturity, 1-Yr	F
rbndm@cn	15661A..ZF...	1959 M1 2010 M9	Int Rate: Govt Bond, 3-5 yrs	I
rbndm@it	13661B..ZF...	1959 M1 2010 M9	Int Rate: Govt Bond, Medium term	

Label	Name	Period		Description	Source
rbndm@us	GS5	1959 M1	2010 M9	Int Rate: US Treasury Constant Maturity, 5-Yr	F
rbndl@cn	15661...ZF...	1959 M1	2010 M9	Int Rate: Govt Bond, Long term, >10 yrs	I
rbndl@fr	13261...ZF...	1959 Q1	2010 Q3	Int Rate: Govt Bond, Long term, >10 yrs	I
rbndl@gy	13461...ZF...	1959 M1	2010 M9	Int Rate: Govt Bond, Long term, >10 yrs	I
rbndl@it	13661...ZF...	1959 M1	2010 M9	Int Rate: Govt Bond, Long term, >10 yrs	I
rbndl@jp	15861...ZF...	1966 M10	2010 M9	Int Rate: Govt Bond, Long term, >10 yrs	I
rbndl@uk	11261...ZF...	1959 M1	2010 M9	Int Rate: Govt Bond, Long term, >10 yrs	I
rbndl@us	GS10	1959 M1	2010 M9	Int Rate: US Treasury Constant Maturity, 10-Yr	F
stockp@cn	SP	1959 M1	2010 M9	Canada Share Prices: S&P/TSX (sa)	O
stockp@fr	SP	1959 M1	2010 M9	France Share Prices: SBF 250	O
stockp@gy	SP	1960 M1	2010 M9	Germany Share Prices (sa)	O
stockp@it	SP	1959 M1	2010 M9	Italy Share Prices: MIB (sa)	O
stockp@jp	SP	1959 M1	2010 M9	Japan Share Prices: TSE (sa)	O
stockp@uk	SP	1959 M1	2010 M9	UK Share Prices: FTSE-100 (sa)	O
stockp@us	SP500	1959 Q1	2010 Q3	US Share Prices: S&P 500	F
exrate@cn	156..AE.ZF...	1959 M1	2010 M9	Nat'l Currency/U.S.D., Market rate, end of period	I
exrate@fr	132..AE.ZF...	1959 M1	1998 M12	Nat'l Currency/U.S.D., Official rate, end of period	I

Label	Name	Period		Description	Source
exrate@gy	134..AE.ZF...	1959 M1	1998 M12	Nat'l Currency/U.S.D., Market rate, end of period	I
exrate@it	136..AE.ZF...	1959 M1	1998 M12	Nat'l Currency/U.S.D., Market rate, end of period	I
exrate@jp	158..AE.ZF...	1959 M1	2010 M9	Nat'l Currency/U.S.D., Market rate, end of period	I
exrate@uk	112..AE.ZF...	1959 M1	2010 M9	Nat'l Currency/U.S.D., Market rate, end of period	I
exrate@us	111..NELZF...	1960 M1	2010 M9	NEER from ULC	I
Activity					
rgdp@cn	15699BVRZF...	1959 Q1	2010 Q3	Real GDP	I
rgdp@fr	13299BVRZF...	1970 Q1	2010 Q3	Real GDP	I
rgdp@gy	13499BVRZF...	1960 Q1	2010 Q3	Real GDP	I
rgdp@it	ITL99B.CB	1960 Q1	2010 Q3	Real GDP	D
rgdp@jp	15899BVRZF...	1959 Q1	2010 Q3	Real GDP	I
rgdp@uk	11299BVRZF...	1959 Q1	2010 Q3	Real GDP	I
rgdp@us	GDPC96	1959 Q1	2010 Q3	Real GDP	F
rgdp2@it	ITI99B.CB	1999 Q1	2010 Q3	Real GDP	D
ip@cn	15666..CZF...	1959 M1	2010 M9	Industrial Prod. Index, (sa)	I
ip@fr	13266..CZF...	1959 M1	2010 M9	Industrial Prod. Index, (sa)	I
ip@gy	13466..CZF...	1959 M1	2010 M9	Industrial Prod. Index, (sa)	I
ip@it	15866..CZF...	1959 M1	2010 M9	Industrial Prod. Index, (sa)	I
ip@jp	15866..CZF...	1959 M1	2010 M9	Industrial Prod. Index, (sa)	I
ip@uk	11266..CZF...	1959 M1	2010 M9	Industrial Prod. Index, (sa)	I
ip@us	INDPRO	1959 M1	2010 M9	Industrial Prod. Index, (sa)	F
capu@cn	CNCAPUTLR	1987 Q1	2010 Q3	Capacity Utilization Rate: All Industries (sa)	D
capu@fr	BSCURT02	1976 Q1	2010 Q3	Capacity Utilization Rate: Manufacturing (sa)	O
capu@gy	BSCURT02	1960 Q1	2010 Q3	Capacity Utilization Rate: Manufacturing (sa)	O

Label	Name	Period		Description	Source
capu@it	BSCURT02	1968 Q4	2010 Q3	Capacity Utilization Rate: Manufacturing (sa)	O
capu@jp	JPCAPUTLQ	1968 M1	2010 M9	Operating Ratio: Manufacturing (sa)	D
capu@uk	BSCURT02	1985 Q1	2010 Q3	Capacity Utilization Rate: Manufacturing (sa)	O
capu@us	CAPUB04	1959 M1	2010 M9	Capacity Utilization Rate: Manufacturing (sa)	F
emp@cn	EMESCV99STSA	1959 M1	2010 M9	Civilian Employment: persons	O
emp@fr	EMESCV99IXOBSA	1978 Q1	2010 Q3	Civilian Employment: index	O
emp@gy	EMESCV99STSA	1962 Q1	2010 Q3	Civilian Employment: persons	O
emp@it	EMESCV99STSA	1959 Q1	2010 Q3	Civilian Employment: persons	O
emp@jp	E@JPN.Q	1959 Q1	2010 Q3	Civilian Employment: mill. persons	G
emp@uk	EMESCV99STSA	1971 M2	2010 M9	Civilian Employment: persons	O
emp@us	CE16OV	1959 M1	2010 M9	Civilian Employment: thou. persons	F
unemp@cn	UNRTSU99STSA	1959 M1	2010 M9	Civilian Unemp rate (sa)	O
unemp@fr	UNRTSU99STSA	1967 Q4	2010 Q3	Civilian Unemp rate (sa)	O
unemp@gy	UNRTSU99STSA	1962 Q1	2010 Q3	Civilian Unemp rate (sa)	O
unemp@it	UNRTSU99STSA	1959 Q1	2010 Q3	Civilian Unemp rate (sa)	O
unemp@jp	RU@JPN.Q	1959 Q1	2010 Q3	Civilian Unemp rate (sa)	G
unemp@uk	UNRTSU99STSA	1971 M2	2010 M9	Civilian Unemp rate (sa)	O
unemp@us	UNRATE	1959 M1	2010 M9	Civilian Unemp rate (sa)	F

Label	Name	Period		Description	Source
Wages and Prices					
PGDP@us	GDPDEF	1959 Q1	2010 Q3	GDP deflator (sa)	F
cpi@cn	15664...ZF...	1959 M1	2010 M9	CPI: Cities	I
cpi@fr	13264...ZF...	1959 M1	2010 M9	CPI: Cities	I
cpi@gy	BDCONPRCE	1962 M1	2010 M9	CPI: Cities	D
cpi@it	13664...ZF...	1959 M1	2010 M9	CPI: All Italy	I
cpi@jp	15864...ZF...	1959 M1	2010 M9	CPI: All Japan, 485 Items	I
cpi@uk	11264...ZF...	1959 M1	2010 M9	CPI: All items	I
cpi@us	CPIAUCSL	1959 M1	2010 M9	CPI: Urban, All items (sa)	F
ppi@cn	15663...ZF...	1959 M1	2010 M9	Producer Price Index	I
ppi@fr	PIEAMP02	1995 M1	2010 M9	Producer Price Index: Manufact.	O
ppi@gy	BDPROPRCF	1959 M1	2010 M9	Producer Price Index	D
ppi@it	13663...ZF...	1981 M1	2010 M9	Producer Price Index	I
ppi@jp	15863...ZF...	1960 M1	2010 M9	Producer Price Index	I
ppi@uk	11263...ZF...	1959 M1	2010 M9	Producer Price Index	I
ppi@us	PPIACO	1959 M1	2010 M9	Producer Price Index	F
earn@cn	LCEAMN01_IXOBSA	1959 M1	2010 M9	Hourly Earnings: Manufact.	O
earn@fr	LCEAMN01_IXOBSA	1959 Q1	2010 Q3	Hourly Earnings: Manufact.	O
earn@gy	LCEAMN01_IXOBSA	1959 Q1	2010 Q2	Hourly Earnings: Manufact.	O
earn@it	LCEAMN01_IXOBSA	1959 M1	2010 M9	Hourly Earnings: Manufact.	O
earn@jp	LCEAMN01_IXOBSA	1959 M1	2010 M9	Hourly Earnings: Manufact.	O
earn@uk	LCEAMN01_IXOBSA	1963 M1	2010 M7	Hourly Earnings: Manufact.	O
earn@us	AHEMAN	1959 M1	2010 M9	Hourly Earnings: Manufact. (nsa)	F

Label	Name	Period		Description	Source
			Money		
mon0@cn	CNM0....A	1959 M1	2010 M9	Monetary Base Canada (sa)	D
mon0@gy	BDM0....A	1980 M1	2010 M9	Money Supply M0 (nsa)	D
mon0@uk	UKM0....B	1969 M6	2010 M9	UK, Notes and coin in circulation (sa)	D
mon0@us	AMBSL	1959 M1	2010 M9	Monetary Base: St. Louis Adj. (sa)	F
mon1@cn	MANM	1959 M1	2010 M9	Money: M1 (sa)	O
mon1@fr	13259MACZF...	1977 M12	1998 M12	Money: M1 (sa)	I
mon1@gy	BDM1....B	1960 M1	2003 M7	Money: M1 (sa)	D
mon1@it	ITM1....A	1980 M1	2010 M9	Money: M1 (nsa)	D
mon1@jp	15859MACZF...	1959 M1	2010 M9	Money: M1 (sa)	I
mon1@uk	UKM1....B	1986 M9	2010 M9	Money: M1 (sa)	D
mon1@us	M1SL	1959 M1	2010 M9	Money: M1 (sa)	F
mon2@cn	M2@CAN.Q	1968 Q1	2010 Q2	Money: M2 (sa)	G
mon2@fr	13259MBCZF...	1977 M12	1998 M12	Money: M2 (sa)	I
mon2@gy	BDM2....B	1960 M1	2010 M9	Money: M2 (sa)	D
mon2@it	ITM2....A	1980 M1	2010 M9	Money: M2 (nsa)	D
mon2@jp	15859MBCZF...	1959 M1	2010 M9	Money: M2 (sa)	I
mon2@uk	UKM2....B	1982 M7	2010 M9	Money: M2 (sa)	D
mon2@us	M2SL	1959 M1	2010 M9	Money: M2 (sa)	F
mon3@cn	CNM3....B	1970 M1	2010 M9	Money: M3 (sa)	D
mon3@fr	13259MCCZF...	1977 M12	1998 M12	Money: M3 (sa)	I
mon3@gy	BDM3....B	1969 M1	2010 M9	Money: M3 (sa)	D
mon3@it	$ITM3....A$	1980 M1	2010 M9	Money: M3 (nsa)	D
mon3@jp	M3_JPN.Q	1971 Q4	2010 Q3	Money: M3 (sa)	G
mon3@uk	UKM3....B	1986 M12	2010 M9	Money: M3 (sa)	D
mon3@us	M3SL	1959 M1	2006 M2	Money: M3 (sa)	F

Label	Name	Period		Description	Source
Other					
ngdp@cn	15699B.CZF...	1959 Q1	2010 Q3	Nominal GDP (sa)	I
ngdp@fr	13299B.CZF...	1965 Q1	2010 Q3	Nominal GDP (sa)	I
ngdp@gy	13499B.CZF...	1960 Q1	2010 Q3	Nominal GDP (sa)	I
ngdp@it	ITL99B.RD	1960 Q1	1998 Q4	Nominal GDP (sa)	D
ngdp@jp	15899B.CZF...	1959 Q1	2010 Q3	Nominal GDP (sa)	I
ngdp@uk	11299B.CZF...	1959 Q1	2010 Q3	Nominal GDP (sa)	I
ngdp2@it	ITI99B.RD	1999 Q1	2007 Q2	Nominal GDP (sa)	D

Notes to Table   Sources are abbreviated as follows: D - Datastream, F - Federal Reserve Economic Data, I - IMF International Financial Statistics, O - OECD Main Economic Indicators, G - Global Insight.