

List of Stress Variables on BuDA (v3.3.0)

GDP Macroeconomic Variables

Country	Description	Frequency	Source
Angola	Angola, Gross Domestic Product, Constant Prices, AOA, 2002 Prices	Annually	IMF - World Economic Outlook
Argentina	Argentina, Gross Domestic Product, Expenditure Approach, Gross Domestic Product, Annual Levels, Constant Prices, AR, SA, ARS, 2015 Prices	Quarterly	Quarterly National Accounts, OECD
Australia	Australia, Production Approach, Gross Domestic Product, Total (Chained Volume Measure), Constant Prices, Calendar Adjusted, SA, AUD, 2018-2019 Chained Prices	Quarterly	Australian Bureau of Statistics
Austria	Austria, Gross Domestic Product, Constant Prices, SA, Euro, 2015 Chained Prices	Quarterly	Oxford Economics
Azerbaijan	Azerbaijan, Gross Domestic Product, Standardized, Constant Prices, SA, USD, 2010 Prices	Quarterly	The State Statistical Committee of the Republic of Azerbaijan/Refinitiv
Bahamas	Bahamas, Gross Domestic Product, Constant Prices, BSD, 2006 Prices	Annually	IMF - World Economic Outlook
Bahrain	Bahrain, Gross Domestic Product, Total, Constant Prices, BHD, 2010 Prices	Quarterly	eGovernment Authority, Bahrain
Bangladesh	Bangladesh, Gross Domestic Product, Constant Prices, BDT, 2005-2006 Prices	Annually	Oxford Economics
Belgium	Belgium, Gross Domestic Product, Constant Prices, SA, Euro, 2015 Chained Prices	Quarterly	Oxford Economics
Belize	Belize, Gross Domestic Product, Constant Prices, BZD, 2005 Prices	Annually	Oxford Economics
Botswana	Botswana, Gross Domestic Product, Constant Prices, SA, BWP, 2006 Prices	Annually	Oxford Economics
Brazil	Brazil, Gross Domestic Product, Constant Prices, SA, BRL, 2000 Prices	Quarterly	Oxford Economics
Bulgaria	Bulgaria, Expenditure Approach, Gross Domestic Product, Total, Constant Prices, BGN, 2015 Prices	Quarterly	National Statistical Institute of Bulgaria
Cambodia	Cambodia, Gross Domestic Product, Constant Prices, KHR, 2005 Prices	Annually	Oxford Economics
Cameroon	Cameroon, Gross Domestic Product, Constant Prices, XAF, 2005 Prices	Annually	Oxford Economics
Canada	Canada, Expenditure Approach, Gross Domestic Product, at Market Prices, Constant Prices, AR, SA, Canadian Dollar, 2012 Chained Prices	Quarterly	CANSIM - Statistics Canada
Chile	Chile, Gross Domestic Product, Constant Prices, SA, 2013 Prices	Quarterly	Oxford Economics
China	China, Gross Domestic Product, Constant Prices, SA, CNY, 2015 Prices	Quarterly	Oxford Economics
Colombia	Colombia, Expenditure Approach, Gross Domestic Product, Total, Constant Prices, Calendar Adjusted, SA, 2015 Chained Prices	Quarterly	DANE - The National Administrative Department of Statistics, Colombia
Croatia	Croatia, Expenditure Approach, Gross Domestic Product, Total, Constant Prices, Croatian Kuna, 2015 Chained Prices	Quarterly	CROSTAT - Central Bureau of Statistics, Republic of Croatia
Cyprus	Cyprus, Expenditure Approach, Gross Domestic Product, Total, Constant Prices, Calendar Adjusted, SA, Euro, 2010 Chained Prices	Quarterly	Statistical Service of the Republic of Cyprus
Czech Republic	Czech Republic, Gross Domestic Product, Constant Prices, SA, Czech Koruna, 2015 Chained Prices	Quarterly	Oxford Economics
Denmark	Denmark, Gross Domestic Product, Constant Prices, SA, DKK, 2010 Prices	Quarterly	Oxford Economics
Ecuador	Ecuador, Gross Domestic Product, Constant Prices, SA, USD, 2005 Prices	Annually	Oxford Economics
Egypt	Egypt, Gross Domestic Product, Constant Prices, EGP, 2016-2017 Prices	Annually	Oxford Economics
Estonia	Estonia, Expenditure Approach, Gross Domestic Product, Total, Constant Prices, Euro, 2015 Chained Prices	Quarterly	Statistics Estonia
Finland	Finland, Gross Domestic Product, Constant Prices, SA, Euro, 2015 Prices	Quarterly	Oxford Economics
France	France, Gross Domestic Product, Constant Prices, SA, Euro, 2014 Chained Prices	Quarterly	Oxford Economics
Gabon	Gabon, Gross Domestic Product, Constant Prices, XAF, 2001 Prices	Annually	Oxford Economics
Georgia	Georgia, Production Approach, Gross Domestic Product, Total, at Market Prices, Constant Prices, GEL, 2015 Prices	Quarterly	National Statistics Office of Georgia (GEOSTAT)
Germany	Germany, Gross Domestic Product, Constant Prices, SA, Euro, 2015 Chained Prices	Quarterly	Oxford Economics
Ghana	Ghana, Gross Domestic Product, Constant Prices, GHS, 2013 Prices	Annually	Oxford Economics
Greece	Greece, Gross Domestic Product, Constant Prices, SA, Euro, 2015 Chained Prices	Quarterly	Oxford Economics
Greenland	Greenland, Gross Domestic Product, Constant Prices, DKK, 2005 Prices	Annually	Oxford Economics
Hong Kong	Hong Kong, Gross Domestic Product, Constant Prices, SA, Hong Kong Dollar, 2018 Chained Prices	Quarterly	Oxford Economics
Hungary	Hungary, Gross Domestic Product, Constant Prices, SA, Hungarian Forint, 2015 Chained Prices	Quarterly	Oxford Economics
Iceland	Iceland, Expenditure Approach, Gross Domestic Product, Total, Constant Prices, SA, Icelandic Krona, 2015 Chained Prices	Quarterly	Statistics Iceland
India	India, Gross Domestic Product, Constant Prices, SA, INR, 2011-2012 Prices	Quarterly	Oxford Economics
Indonesia	Indonesia, Gross Domestic Product, Constant Prices, SA, IDR, 2010 Prices	Quarterly	Oxford Economics
Iraq	Iraq, Gross Domestic Product, Constant Prices, IQD, 2005 Prices	Annually	Oxford Economics
Ireland	Ireland, Gross Domestic Product, Constant Prices, SA, Euro, 2018 Chained Prices	Quarterly	Oxford Economics
Israel	Israel, Gross Domestic Product, Constant Prices, ILS, 2015 Chained Prices	Annually	Oxford Economics

Italy	Italy, Gross Domestic Product, Constant Prices, SA, Euro, 2015 Chained Prices	Quarterly	Oxford Economics
Jamaica	Jamaica, Production Approach, Value Added, Economic Activity, Gross Domestic Product at Market Prices, Current Prices, JMD	Quarterly	Statistical Institute of Jamaica
Japan	Japan, Gross Domestic Product, Constant Prices, SA, Japanese Yen, 2015 Prices	Quarterly	Oxford Economics
Jordan	Jordan, Gross Domestic Product, Constant Prices, JOD, 2005 Prices	Annually	Oxford Economics
Kazakhstan	Kazakhstan, Gross Domestic Product, Constant Prices, KZT, 2005 Prices	Annually	Oxford Economics
Kenya	Kenya, Gross Domestic Product, Constant Prices, KES, 2009 Prices	Annually	Oxford Economics
Korea	South Korea, Gross Domestic Product, Constant Prices, SA, KRW, 2010 Chained Prices	Quarterly	Oxford Economics
Kuwait	Kuwait, Gross Domestic Product, Standardized (Based On Source Annually Data), Constant Prices, SA, USD, 2010 Prices	Quarterly	Central Bank of Kuwait/Refinitiv
Latvia	Latvia, Production Approach, Gross Domestic Product, Total, Constant Prices, Calendar Adjusted, Euro, 2015 Chained Prices	Quarterly	Central Statistical Bureau, Latvia
Lithuania	Lithuania, Expenditure Approach, Gross Domestic Product, Constant Prices, Calendar Adjusted, SA, Euro, 2015 Chained Prices	Quarterly	Statistics Lithuania
Luxembourg	Luxembourg, Gross Domestic Product (Chained), Constant Prices, SA, Euro, 2010 Prices	Quarterly	STATEC - Central Service for Statistics and Economic Studies, Luxembourg
Macau	Macau, Expenditure Approach, Gross Domestic Product, Total, Constant Prices, MOP, 2018 Chained Prices	Quarterly	DSEC - Statistics and Census Service, Macau
Macedonia	North Macedonia, Gross Domestic Product, Constant Prices, MKD, 2005 Prices	Annually	Oxford Economics
Madagascar	Madagascar, Expenditure Approach, Gross Domestic Product, Total, Constant Prices, MGA, 2007 Prices	Annually	Institut National de la Statistique de Madagascar
Malawi	Malawi, Gross Domestic Product, Constant Prices, MWK, 2010 Prices	Annually	Oxford Economics
Malaysia	Malaysia, Gross Domestic Product, Constant Prices, SA, MYR, 2015 Prices	Quarterly	Oxford Economics
Malta	Malta, Expenditure Approach, Gross Domestic Product, Total, Constant Prices, Euro, 2010 Chained Prices	Quarterly	National Statistics Office, Malta
Mauritius	Mauritius, Expenditure Approach, Gross Domestic Product, at Market Prices, Current Prices, MUR	Quarterly	Central Statistics Office, Mauritius
Mexico	Mexico, Production Approach, Gross Domestic Product, Total, Constant Prices, SA, MXN, 2013 Prices	Quarterly	INEGI - Instituto Nacional de Estadística, Geografía e Informática, Mexico
Mongolia	Mongolia, Expenditure Approach, Gross Domestic Product, Total, Constant Prices, MNT, 2010 Prices	Quarterly	Bank of Mongolia
Montenegro	Montenegro, Expenditure Approach, Imports, Overall, Total, Current Prices, Euro	Annually	MONSTAT - Statistical Office of the Republic of Montenegro
Morocco	Morocco, Gross Domestic Product, Constant Prices, MAD, 2007 Prices	Annually	Oxford Economics
Mozambique	Mozambique, Production Approach, Gross Domestic Product, Total, at Market Prices, Constant Prices, SA, MZN, 2009 Prices	Quarterly	Instituto Nacional de Estatística, Mozambique
Myanmar	Myanmar, Gross Domestic Product, MMK	Annually	Oxford Economics
Namibia	Namibia, Gross Domestic Product, Constant Prices, NAD, 2015 Prices	Annually	Oxford Economics
Netherlands	Netherlands, Gross Domestic Product, Constant Prices, SA, Euro, 2015 Chained Prices	Quarterly	Oxford Economics
New Zealand	New Zealand, Gross Domestic Product, Constant Prices, SA, NZD, 2009-2010 Prices	Quarterly	Oxford Economics
Nigeria	Nigeria, Gross Domestic Product, Constant Prices, NGN, 2010 Prices	Annually	Oxford Economics
Norway	Norway, Gross Domestic Product, Constant Prices, SA, NOK, 2018 Chained Prices	Quarterly	Oxford Economics
Oman	Oman, Production Approach, Gross Domestic Product, Total, at Market Prices, Constant Prices, OMR, 2010 Prices	Annually	National Centre for Statistic & Information, Oman
Pakistan	Pakistan, Gross Domestic Product, Constant Prices, PKR, 2005 Prices	Annually	Oxford Economics
Panama	Panama, Production Approach, Value Added, Economic Activity, Total at Market Prices, Constant Prices, PAB, 2007 Prices	Quarterly	Dirección de Estadística y Censo, Panama
Papua New Guinea	Papua New Guinea, Gross Domestic Product, Constant Prices, PGK, 2015 Prices	Annually	Oxford Economics
Peru	Peru, Gross Domestic Product, Standardized, Constant Prices, SA, USD, 2010 Prices	Quarterly	Central Reserve Bank of Peru/Refinitiv
Philippines	Philippines, Gross Domestic Product, Constant Prices, SA, PHP, 2018 Prices	Quarterly	Oxford Economics
Poland	Poland, Gross Domestic Product, Constant Prices, SA, PLN, 2015 Prices	Quarterly	Oxford Economics
Portugal	Portugal, Gross Domestic Product, Constant Prices, SA, Euro, 2016 Chained Prices	Quarterly	Oxford Economics
Qatar	Qatar, Gross Domestic Product, Constant Prices, QAR, 2013 Prices	Annually	Oxford Economics
Reunion	Reunion, Gross Domestic Product, Euro	Annually	Oxford Economics
Romania	Romania, Expenditure Approach, Imports, Goods and Services, Total, Current Prices, SA, RON	Quarterly	NIS - National Institute of Statistics, Romania
Russia	Russia, Gross Domestic Product, Constant Prices, SA, Rub, 2016 Chained Prices	Quarterly	Oxford Economics
Rwanda	Rwanda, Gross Domestic Product, Constant Prices, RWF, 2017 Prices	Annually	Oxford Economics
Saudi Arabia	Saudi Arabia, Gross Domestic Product, Constant Prices, SAR, 2010 Prices	Annually	Oxford Economics
Serbia	Serbia, Expenditure Approach, Gross Domestic Product, Total, Constant Prices, RSD, 2015 Chained Prices	Quarterly	Statistical Office of the Republic of Serbia
Sierra Leone	Sierra Leone, Gross Domestic Product, Constant Prices, SLL, 2005 Prices	Annually	Oxford Economics
Singapore	Singapore, Gross Domestic Product, Constant Prices, SA, SGD, 2015 Chained Prices	Quarterly	Oxford Economics

Slovak Republic	Slovak Republic, Expenditure Approach, Gross Domestic Product, Total, Constant Prices, SA, Euro, 2015 Chained Prices	Quarterly	Statistical Office of the Slovak Republic
Slovenia	Slovenia, Expenditure Approach, Final Consumption Expenditure, Overall, Total, Constant Prices, Euro, 2010 Chained Prices	Quarterly	Statistical Office of the Republic of Slovenia
South Africa	South Africa, Gross Domestic Product, Constant Prices, SA, ZAR, 2010 Prices	Quarterly	Oxford Economics
Spain	Spain, Gross Domestic Product, Constant Prices, SA, Euro, 2015 Chained Prices	Quarterly	Oxford Economics
Sri Lanka	Sri Lanka, Gross Domestic Product, Standardized, Constant Prices, SA, USD, 2010 Prices	Quarterly	Department of Census and Statistics, Sri Lanka/Refinitiv
Sudan	Sudan, Gross Domestic Product, Constant Prices, SDG, 1981-1982 Prices	Annually	Bank of Sudan
Sweden	Sweden, Gross Domestic Product, Constant Prices, SA, SEK, 2018 Chained Prices	Quarterly	Oxford Economics
Switzerland	Switzerland, Gross Domestic Product, Constant Prices, SA, CHF, 2015 Chained Prices	Quarterly	Oxford Economics
Taiwan	Taiwan, Gross Domestic Product, Constant Prices, SA, TWD, 2016 Chained Prices	Quarterly	Oxford Economics
Tanzania	Tanzania, United Republic of, Gross Domestic Product, Constant Prices, TZS, 2015 Prices	Annually	Oxford Economics
Thailand	Thailand, Gross Domestic Product, Constant Prices, SA, Thai Baht, 2002 Chained Prices	Quarterly	Oxford Economics
Togo	Togo, Gross Domestic Product, Standardized (Based On Source Annual Data), Constant Prices, SA, USD, 2010 Prices	Quarterly	Central Bank of West African States/Refinitiv
Tunisia	Tunisia, Production Approach, Gross Domestic Product, Total, at Market Prices, Constant Prices, TND, 2010 Prices	Quarterly	National Statistics Institute, Tunisia
Turkey	Turkey, Gross Domestic Product, Constant Prices, SA, USD, 2015 Prices	Quarterly	Oxford Economics
UAE	United Arab Emirates, Gross Domestic Product, Constant Prices, AED, 2010 Prices	Annually	Oxford Economics
Uganda	Uganda, Gross Domestic Product, Constant Prices, UGX, 2009Q3-2010Q2 Prices	Annually	Oxford Economics
UK	United Kingdom, Production Approach, Gross Domestic Product, Total, at Market Prices, Constant Prices, SA, British Pound Sterling, 2018 Chained Prices	Quarterly	ONS - Office for National Statistics, United Kingdom
Ukraine	Ukraine, Production Approach, Gross Domestic Product, Total, Constant Prices, UAH, 2016 Prices	Quarterly	State Statistics Service of Ukraine
Uruguay	Uruguay, Implicit Price Deflator, Index, 2016 = 100	Annually	Banco Central del Uruguay/Refinitiv
US	United States, Gross Domestic Product, Constant Prices, SA, USD, 2012 Chained Prices	Quarterly	Oxford Economics
Venezuela	Venezuela, Gross Domestic Product, Standardized, Constant Prices, SA, USD, 2010 Prices	Quarterly	Banco Central de Venezuela/Refinitiv
Vietnam	Vietnam, Gross Domestic Product, Constant Prices, VND, 2010 Prices	Annually	Oxford Economics
Zambia	Zambia, Production Approach, Gross Domestic Product, Total, Constant Prices, ZMW, 2010 Prices	Quarterly	Central Statistical Office, Zambia

Unemployment Macroeconomic Variables

Country	Description	Frequency	Data Source
Angola	Angola, Unemployed, Unemployed, Total (% of Total Labor Force) (International Labour Organisation)	Annually	World Bank WDI
Argentina	Argentina, Unemployed Rate	Quarterly	Oxford Economics
Australia	Australia, Unemployed, Rate, Total, SA	Monthly	Australian Bureau of Statistics
Austria	Austria, Unemployed, Rate, International Labour Organisation, SA	Quarterly	Statistics Austria
Azerbaijan	Azerbaijan, Unemployed Rate	Annually	Oxford Economics
Bahamas	Bahamas, Unemployed Rate	Annually	Oxford Economics
Bahrain	Bahrain, Unemployed Rate, Percent of Total Labor Force	Annually	IMF - World Economic Outlook
Bangladesh	Bangladesh, Unemployed	Annually	Oxford Economics
Belgium	Belgium, Harmonised Unemployed Rate, SA	Quarterly	National Bank of Belgium
Belize	Belize, Unemployed Rate	Annually	Oxford Economics
Botswana	Botswana, Unemployed Rate	Annually	Oxford Economics
Brazil	Brazil, Unemployed Rate, National Total (Pnad Survey)	Monthly	IBGE - Instituto Brasileiro de Geografia e Estatistica
Bulgaria	Bulgaria, Unemployed, Rate	Monthly	Ministry of Labour and Social Policy of the Republic of Bulgaria
Cambodia	Cambodia, Unemployed Rate	Annually	Oxford Economics
Cameroon	Cameroon, Unemployed Rate	Annually	Oxford Economics
Canada	Canada, Unemployed, Rate, Total, SA	Monthly	CANSIM - Statistics Canada
Chile	Chile, Unemployed Rate, Aged 15 and Over, Unemployed : Rate, All Persons (Ages 15 and Over), SA, CLP	Quarterly	Main Economic Indicators,copyright OECD

China	China, Unemployed Rate	Quarterly	Oxford Economics
Colombia_1Q15	Colombia, Unemployed, Overall, Rate in 7 Metropolitan Areas	Quarterly	DANE - The National Administrative Department of Statistics, Colombia
Croatia	Croatia, Unemployed, Rate, Total	Monthly	CROSTAT - Central Bureau of Statistics, Republic of Croatia
Cyprus	Cyprus, Unemployed Rate, Standardized, SA	Monthly	Statistical Service of the Republic of Cyprus/Thomson Reuters
Czech Republic	Czech Republic, Unemployed Rate, SA	Annually	Oxford Economics
Denmark	Denmark, Unemployed, Rate, Net, SA	Quarterly	Statistics Denmark - statbank.dk
Ecuador	Ecuador, unemployed, National, Rate, Total , %	Quarterly	INEC - Instituto Nacional de Estadística y Censos, Ecuador
Egypt	Egypt, Unemployed, Rate	Quarterly	CAPMAS - Central Agency for Public Mobilization And Statistics, Egypt
Estonia	Estonia, Unemployed, Rate, Registered Unemployed AS Percentage of the Labor Force	Monthly	Estonian Unemployment Insurance Fund
Finland	Finland, Unemployed Rate, International Labour Organisation Definition, SA	Quarterly	Oxford Economics
France	France, Unemployed, Rate, Metropolitan, SA	Quarterly	INSEE - National Institute for Statistics and Economic Studies, France
Gabon	Gabon, Unemployed Rate	Annually	Oxford Economics
Georgia	Georgia, Unemployed Rate	Annually	IMF - International Financial Statistics
Germany	Germany, Unemployed : % Civilian Labour (% Dependent Labour to December 1968), SA	Quarterly	Deutsche Bundesbank
Ghana	Ghana, Unemployed Rate	Annually	Oxford Economics
Greece	Greece, Unemployed Rate, International Labour Organisation Definition, SA	Quarterly	Oxford Economics
Greenland	Greenland, Unemployed, Unemployed, Total (% of Total Labor Force) (National Estimate)	Annually	World Bank WDI
Hong Kong	Hong Kong, Unemployed, Rate, Total, SA	Quarterly	Census and Statistics Department, Hong Kong
Hungary	Hungary, Unemployed, Three Months Moving Average, Rate	Quarterly	HCSO - Hungarian Central Statistical Office
Iceland	Iceland, Unemployed, Rate, Total	Monthly	Directorate of Labour, Iceland
India	India, Unemployed Rate	Quarterly	Oxford Economics
Indonesia	Indonesia, Unemployed Rate	Quarterly	Oxford Economics
Iraq	Iraq, Unemployed Rate	Annually	Oxford Economics
Ireland	Ireland, Unemployed, Rate, International Labour Organisation, SA	Quarterly	CSO - Central Statistics Office Ireland
Israel	Israel, Unemployed, Rate, Total, SA	Quarterly	Central Bureau of Statistics, Israel
Italy	Italy, Unemployed, Rate, Total, SA	Quarterly	Istat - National Institute of Statistics, Italy
Jamaica	Jamaica, Unemployed, Labour Force, Unemployed Rate	Quarterly	Statistical Institute of Jamaica
Japan	Japan, Unemployed, Rate, Total, SA	Quarterly	Ministry of Internal Affairs and Communications, Japan
Jordan	Jordan, Unemployed, Rate, Total, Methodology Break Q1 2017	Quarterly	The Hashemite Kingdom of Jordan Department of Statistics (DOS)/Thomson Reuters
Kazakhstan	Kazakhstan, Unemployed, Rate, Unemployed Rate	Quarterly	Agency of Statistics of the Republic of Kazakhstan
Kenya	Kenya, Unemployed Rate	Annually	Oxford Economics
Korea	South Korea, Unemployed, Rate, Total, SA	Quarterly	KOSTAT - Statistics Korea
Kuwait	Kuwait, Unemployed Rate	Annually	SESRIC - The Statistical, Economic and Social Research and Training Centre for Islamic Cou
Latvia	Latvia, Unemployed, Rate, Registered	Monthly	State Employment Agency, Latvia
Lithuania	Lithuania, Unemployed Rate	Monthly	Statistics Lithuania
Luxembourg	Luxembourg, Unemployed, Rate, Total, SA	Quarterly	STATEC - Central Service for Statistics and Economic Studies, Luxembourg
Macau	Macau, Unemployed, Rate, Total	Quarterly	DSEC - Statistics and Census Service, Macau
Macedonia	Macedonia, the Former Yugoslav Republic of, Unemployed, Rate, Total	Quarterly	State Statistical Office, Republic of Macedonia
Madagascar	Madagascar, Unemployed, Unemployed, Total (% of Total Labor Force) (International Labour Organisation)	Annually	World Bank WDI
Malawi	Malawi, Unemployed Rate	Annually	Oxford Economics
Malaysia	Malaysia, Unemployed Rate	Quarterly	Oxford Economics
Malta	Malta, Unemployed, Rate, Total	Monthly	National Statistics Office, Malta
Mauritius	Mauritius, Unemployed, Rate, Total	Quarterly	Central Statistics Office, Mauritius
Mexico	Mexico, Unemployed Rate, SA	Quarterly	Oxford Economics
Mongolia	Mongolia, Unemployed Rate	Annually	Oxford Economics
Montenegro	Montenegro, Unemployed Rate	Annually	Oxford Economics

Morocco	Morocco, Unemployed, Rate, Overall, Whole Country	Quarterly	Haut-Commissariat au plan, Morocco
Mozambique	Mozambique, Unemployed Rate	Annually	Oxford Economics
Myanmar	Myanmar, Unemployed Rate	Annually	Oxford Economics
Namibia	Namibia, Unemployed Rate	Annually	Oxford Economics
Netherlands	Netherlands, Unemployed Rate, International Labour Organisation Definition, SA	Quarterly	Oxford Economics
New Zealand	New Zealand, Unemployed, Rate, SA	Quarterly	Statistics New Zealand
Nigeria	Nigeria, Unemployed Rate	Annually	Oxford Economics
Norway	Norway, Unemployed, Rate, 15-74 Years	Quarterly	Statistics Norway
Oman	Oman, Unemployed Rate	Annually	Oxford Economics
Pakistan	Pakistan, Unemployed Rate	Annually	Oxford Economics
Panama	Panama, Unemployed, Rate, Unemployed Rate	Annually	Direccion de Estadistica y Censo, Panama
Papua New Guinea	Papua New Guinea, Unemployed Rate	Annually	Oxford Economics
Peru	Peru, Unemployed Rate, Standardized, SA	Quarterly	Central Reserve Bank of Peru/Thomson Reuters
Philippines	Philippines, Unemployed Rate, Standardized, SA	Quarterly	Philippine Statistics Authority/Thomson Reuters
Poland	Poland, Unemployed Rate, International Labour Organisation Definition, SA	Quarterly	Oxford Economics
Portugal	Portugal, Unemployed Rate, International Labour Organisation Definition, SA	Quarterly	Oxford Economics
Qatar	Qatar, Unemployed Rate	Annually	Oxford Economics
Reunion	Reunion, Unemployed Rate	Annually	Oxford Economics
Romania	Romania, Unemployed, Rate, Overall, Registered	Monthly	Agentia Nationala pentru Ocuparea Fortei de Munca, Romania
Russia	Russia, Unemployment Rate, International Labour Organisation	Quarterly	The Central Bank of the Russian Federation
Rwanda	Rwanda, Unemployed Rate	Annually	Oxford Economics
Saudi Arabia	Saudi Arabia, Unemployed, Rate, Total	Quarterly	General Authority for Statistics, Saudi Arabia
Serbia	Serbia, Unemployed Rate, Percent of Total Labor Force	Annually	IMF - World Economic Outlook
Sierra Leone	Sierra Leone, Unemployed, Unemployed, Total (% of Total Labor Force) (International Labour Organisation)	Annually	World Bank WDI
Singapore	Singapore, Unemployed, Rate, Total, SA	Quarterly	Ministry of Manpower, Singapore
Slovak Republic	Slovak Republic, Unemployed, Rate, Registered	Monthly	Centre Office of Labour, Social Affairs and Family, Slovak Republic
Slovenia	Slovenia, Unemployed, Rate, Overall, Registered	Monthly	Statistical Office of the Republic of Slovenia
South Africa	South Africa, Unemployed Rate	Quarterly	Oxford Economics
Spain	Spain, Unemployed Rate, International Labour Organisation Definition, SA	Quarterly	Oxford Economics
Sri Lanka	Sri Lanka, Unemployed, Rate, Total	Quarterly	Department of Census and Statistics, Sri Lanka
Sudan	Sudan, Unemployed Rate	Annually	Oxford Economics
Sweden	Sweden, Unemployed, Rate, Total (SCB), 15-74 Years, SA	Quarterly	SCB - Statistics Sweden
Switzerland	Switzerland, Unemployed, Rate, SA	Quarterly	SECO - State Secretariat for Economic Affairs, Switzerland
Taiwan	Taiwan, Unemployed, Rate, Total, SA	Quarterly	Directorate-General of Budget, Accounting and Statistics, Executive Yuan, Taiwan
Tanzania	Tanzania, United Republic of, Unemployed Rate	Annually	Oxford Economics
Thailand	Thailand, Unemployed Rate	Quarterly	Oxford Economics
Togo	Togo, Unemployed, Unemployed, Total (% of Total Labor Force) (International Labour Organisation)	Annually	World Bank WDI
Tunisia	Tunisia, Unemployed, Overall, Rate, Total	Quarterly	National Statistics Institute, Tunisia
Turkey	Turkey, Unemployed Rate	Quarterly	Oxford Economics
UAE	United Arab Emirates, Unemployed Rate	Annually	Oxford Economics
Uganda	Uganda, Unemployed Rate	Annually	Oxford Economics
UK	United Kingdom, Unemployed Rate, SA	Quarterly	Oxford Economics
Ukraine	Ukraine, Unemployed, Registered Rate	Monthly	State Statistics Service of Ukraine
Uruguay	Uruguay, Unemployed, Unemployed, Total (% of Total Labor Force) (International Labour Organisation)	Annually	World Bank WDI
US	United States, Unemployed, Rate, Total, SA	Quarterly	Bureau of Labor Statistics, U.S. Department of Labor
Venezuela	Venezuela, Unemployed Rate	Quarterly	Oxford Economics

Vietnam	Vietnam, Unemployed Rate	Annually	Oxford Economics
Zambia	Zambia, Unemployed Rate	Annually	Oxford Economics

Consumer Price Index Macroeconomic Variables

<u>Country</u>	<u>Description</u>	<u>Frequency</u>	<u>Data Source</u>
Angola	Angola, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	INE - Instituto Nacional de Estatistica de Angola
Argentina	Argentina, Consumer Prices, Total, Index, 2016M12 = 100	Monthly	INDEC - National Institute of Statistics and Censuses, Argentina
Australia	Australia, Consumer Prices, All Items, Total, Index, 2011-2012 = 100	Quarterly	Australian Bureau of Statistics
Austria	Austria, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Statistics Austria/Refinitiv
Azerbaijan	Azerbaijan, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	The State Statistical Committee of the Republic of Azerbaijan/Refinitiv
Bahamas	Bahamas, Exchange Rates and Prices, Consumer Price Index, Index, 2010 = 100	Annually	World Bank WDI
Bahrain	Bahrain, Consumer Prices, Total, Index, 2019M4 = 100	Monthly	eGovernment Authority, Bahrain
Bangladesh	Bangladesh, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Bangladesh Bureau of Statistics (BBS)/Refinitiv
Belgium	Belgium, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Statistics Belgium/Refinitiv
Belize	Belize, Consumer Price Index, Index, 2010 = 100	Annually	Oxford Economics
Botswana	Botswana, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Central Statistics Office, Botswana/Refinitiv
Brazil	Brazil, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Instituto Brasileiro de Geografia e Estatistica (IBGE)/Refinitiv
Bulgaria	Bulgaria, Consumer Prices, All Items, Index, 1995 = 100	Monthly	National Statistical Institute of Bulgaria
Cambodia	Cambodia, Consumer Price Index, Index, 2005 = 100	Annually	Oxford Economics
Cameroon	Cameroon, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Quarterly	IMF - International Financial Statistics
Canada	Canada, Consumer Prices, All Items, SA, Index, 2002 = 100	Monthly	CANSIM - Statistics Canada
Chile	Chile, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	National Institute of Statistics (INE), Chile/Refinitiv
China	China, Consumer Price Index, Standardized, Index, 2010 = 100	Monthly	Main Economic Indicators,copyright OECD/Refinitiv
Colombia_1Q15	Colombia, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	The National Administrative Department of Statistics (DANE), Colombia/Thomson Reuters
Croatia	Croatia, Consumer Prices, Total, Index, 2015 = 100	Monthly	CROSTAT - Central Bureau of Statistics, Republic of Croatia
Cyprus	Cyprus, Consumer Price Index, Index, 2015 = 100	Monthly	Statistical Service of the Republic of Cyprus
Czech Republic	Czech Republic, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Czech National Bank (CNB)/Refinitiv
Denmark	Denmark, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Statistics Denmark/Thomson Reuters
Ecuador	Ecuador, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Instituto Nacional de Estadistica y Censos, Ecuador (INEC)/Refinitiv
Egypt	Egypt, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Central Agency for Public Mobilization & Statistics (CAPMAS), Egypt/Refinitiv
Estonia	Estonia, Consumer Prices, Total, Index, 1997 = 100	Monthly	Statistics Estonia
Finland	Finland, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Statistics Finland/Refinitiv
France	France, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	INSEE - National Institute for Statistics and Economic Studies/Refinitiv
Gabon	Gabon, Consumer Price Index, Index, 2010 = 100	Annually	Oxford Economics
Georgia	Georgia, Consumer Prices, Total, Index, 2010 = 100	Monthly	National Statistics Office of Georgia (GEOSTAT)
Germany	Germany, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Federal Statistical Office, Germany/Refinitiv
Ghana	Ghana, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Ghana Statistical Services/Refinitiv
Greece	Greece, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	National Statistical Service of Greece/Refinitiv
Greenland	Greenland, Consumer Price Index, Index, 2005 = 100	Annually	Oxford Economics
Hong Kong	Hong Kong, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Census and Statistics Department, Hong Kong/Refinitiv
Hungary	Hungary, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Hungarian Central Statistical Office (HCSO)/Refinitiv
Iceland	Iceland, Consumer Prices, Consumer Price Index, Index, 2008M1 = 100	Monthly	Statistics Iceland
India	India, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Ministry of Statistics and Programme Implementation (MOSPI), India/Refinitiv
Indonesia	Indonesia, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Statistics Indonesia/Refinitiv
Iraq	Iraq, Consumer Price Index, Index, 2007 = 100	Annually	Oxford Economics
Ireland	Ireland, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	CSO - Central Statistics Ireland/Refinitiv

Israel	Israel, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Central Bureau of Statistics, Israel/Refinitiv
Italy	Italy, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	ISTAT - National Institute of Statistics, Italy/Refinitiv
Jamaica	Jamaica, Consumer Prices, Total, Index, 2019 = 100	Monthly	Statistical Institute of Jamaica
Japan	Japan, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Refinitiv/Statistics Bureau, Ministry of Internal Affairs & Communication, Japan
Jordan	Jordan, Consumer Prices, Overall, Total, Index, 2018 = 100	Monthly	DOS - The Hashemite Kingdom of Jordan Department of Statistics
Kazakhstan	Kazakhstan, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Agency of Statistics of the Republic of Kazakhstan/Refinitiv
Kenya	Kenya, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Kenya National Bureau of Statistics/Refinitiv
Korea	South Korea, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Statistics Korea (KOSTAT)/Thomson Reuters
Kuwait	Kuwait, Consumer Prices, Total, Index, 2013 = 100	Monthly	Kuwait Central Statistical Bureau
Latvia	Latvia, Consumer Prices, Total, Index, 2015 = 100	Monthly	Central Statistical Bureau, Latvia
Lithuania	Lithuania, Consumer Prices, CP00, Total, Index, 2015 = 100	Monthly	Statistics Lithuania
Luxembourg	Luxembourg, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Central Service for Statistics & Economic Studies (STATEC), Luxembourg/Refinitiv
Macau	Macau, Consumer Prices, Overall, Composite Consumer Price Index, Index, 2018M4 - 2019M3 = 100	Monthly	DSEC - Statistics and Census Service, Macau
Macedonia	North Macedonia, Consumer Prices, Total, Index, Corresponding Cumulative of Previous Year = 100	Monthly	State Statistical Office, Republic of Macedonia
Madagascar	Madagascar, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Institut National de la Statistique de Madagascar
Malawi	Malawi, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	National Statistical Office of Malawi/Refinitiv
Malaysia	Malaysia, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Department of Statistics, Malaysia/Refinitiv
Malta	Malta, Harmonized Consumer Prices, Total, Index, 2015 = 100	Monthly	National Statistics Office, Malta
Mauritius	Mauritius, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Central Statistics Office, Mauritius/Refinitiv
Mexico	Mexico, Consumer Prices, Overall, Total, Index, 2018JUL2NDH = 100	Monthly	INEGI - Instituto Nacional de Estadística, Geografía e Informática, Mexico
Mongolia	Mongolia, Exchange Rates and Prices, Consumer Price Index, Index, 2010 = 100	Annually	World Bank WDI
Montenegro	Montenegro, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Statistical Office of the Republic of Montenegro (MONSTAT)/Refinitiv
Morocco	Morocco, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Haut-Commissariat au plan, Morocco/Refinitiv
Mozambique	Mozambique, Consumer Price Index, Index, 2016 = 100	Monthly	Instituto Nacional de Estatística, Mozambique
Myanmar	Myanmar, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Central Statistical Organization, Myanmar
Namibia	Namibia, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Central Bureau of Statistics, Namibia/Refinitiv
Netherlands	Netherlands, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	CBS - Statistics Netherlands/Refinitiv
New Zealand	New Zealand, Consumer Price Index, Standardized (Based On Source Quarterly Data), SA, Index, 2010 = 100	Monthly	Statistics New Zealand/Refinitiv
Nigeria	Nigeria, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	National Bureau of Statistics, Nigeria/Refinitiv
Norway	Norway, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Statistics Norway/Refinitiv
Oman	Oman, Consumer Price Index, Index, 2010 = 100	Annually	Oxford Economics
Pakistan	Pakistan, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Pakistan Bureau of Statistics/Refinitiv
Panama	Panama, Consumer Price Index, Index, 2010 = 100	Annually	Oxford Economics
Papua New Guinea	Papua New Guinea, Consumer Price Index, Index, 2010 = 100	Annually	Oxford Economics
Peru	Peru, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Instituto Nacional de Estadística e Informática (INEI), Peru/Thomson Reuters
Philippines	Philippines, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Philippine Statistics Authority/Refinitiv
Poland	Poland, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Central Statistical Office, Poland/Refinitiv
Portugal	Portugal, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	INE - National Institute of Statistics, Portugal/Refinitiv
Qatar	Qatar, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Statistics Authority, Qatar/Refinitiv
Reunion	Reunion, Consumer Price Index, Index, 1998 = 100	Annually	Oxford Economics
Romania	Romania, Consumer Prices, by Commodity, All Items, Total, Index, PP = 100	Monthly	NIS - National Institute of Statistics, Romania
Russia	Russia, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Federal State Statistics Service, Russia/Thomson Reuters
Rwanda	Rwanda, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	NISR - National Institute of Statistics of Rwanda
Saudi Arabia	Saudi Arabia, Consumer Prices, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	General Authority for Statistics, Saudi Arabia/Refinitiv
Serbia	Serbia, Consumer Prices, Total, Index, 2006 = 100	Monthly	Statistical Office of the Republic of Serbia
Sierra Leone	Sierra Leone, Consumer Prices, by Commodity, All Items, Index, 2008 = 100	Monthly	SSL - Statistics Sierra Leone

Singapore	Singapore, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Statistics Singapore/Refinitiv
Slovak Republic	Slovak Republic, Consumer Prices, CP00, Total, Index, 2000M12 = 100	Monthly	Statistical Office of the Slovak Republic
Slovenia	Slovenia, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Statistical Office of the Republic of Slovenia/Refinitiv
South Africa	South Africa, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Statistics South Africa/Refinitiv
Spain	Spain, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	INE - National Institute of Statistics, Spain/Refinitiv
Sri Lanka	Sri Lanka, Consumer Prices, Colombo, Index, 2013 = 100	Monthly	Department of Census and Statistics, Sri Lanka
Sudan	Sudan, Consumer Price Index (2007 = 100), Index, 2007 = 100	Monthly	Central Bureau of Statistics, Sudan
Sweden	Sweden, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	SCB - Statistics Sweden/Refinitiv
Switzerland	Switzerland, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Federal Statistical Office (FSO), Switzerland/Refinitiv
Taiwan	Taiwan, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Directorate-General of Budget, Accounting & Stat, Executive Yuan, Taiwan/Refinitiv
Tanzania	Tanzania, United Republic of, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	NBS - National Bureau of Statistics, Tanzania
Thailand	Thailand, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Bureau of Trade & Economic Indices, Ministry of Commerce, Thailand/Refinitiv
Togo	Togo, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Direction Generale de la Statistique et de la Comptabilite Nationale, Togo
Tunisia	Tunisia, Consumer Prices, Total, Index, 2015 = 100	Monthly	National Statistics Institute, Tunisia
Turkey	Turkey, Consumer Prices, All Items, Index, 2010 = 100	Monthly	IMF - International Financial Statistics
UAE	United Arab Emirates, Consumer Price Index, Index, 2014 = 100	Annually	Oxford Economics
Uganda	Uganda, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Uganda Bureau of Statistics/Refinitiv
UK	United Kingdom, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Office for National Statistics (ONS), United Kingdom/Refinitiv
Ukraine	Ukraine, Consumer Prices, Total, Index, PP = 100	Monthly	State Statistics Service of Ukraine
Uruguay	Uruguay, Consumer Prices, Total, Index, 2010M12 = 100	Monthly	INE - Instituto Nacional de Estadistica, Uruguay
US	United States, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Bureau of Labor Statistics, U.S. Department of Labor/Refinitiv
Venezuela	Venezuela, Consumer Price Index, Change y/y	Quarterly	Oxford Economics
Vietnam	Vietnam, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	General Statistics Office of Vietnam/Refinitiv
Zambia	Zambia, Consumer Price Index, Standardized, SA, Index, 2010 = 100	Monthly	Central Statistical Office, Zambia

Nominal Effective Exchange Rate Macroeconomic Variables

<u>Country</u>	<u>Description</u>	<u>Frequency</u>	<u>Data Source</u>
Angola	Angola, USD / AOA, Weighted Average, AOA	Monthly	BNA - Banco Nacional de Angola
Argentina	Argentina, JP Morgan Nominal Broad Effective Exchange Rate Index, 2010 = 100	Monthly	J.P. Morgan
Australia	Australia, BIS, Nominal Narrow Effective Exchange Rate Index, Average, 2010 = 100	Monthly	Bank for International Settlements
Austria	Austria, BIS, Nominal Narrow Effective Exchange Rate Index, Average, 2010 = 100	Monthly	Bank for International Settlements
Azerbaijan	Azerbaijan, National Bank of Azerbaijan, Nominal Effective Exchange Rate, 2000M12 = 100	Monthly	National Bank of Azerbaijan
Bahamas	Bahamas, Nominal Effective Exchange Rate (Nominal Effective Exchange Rate) Based on Consumer Price Index, Index, 2010 = 100	Monthly	IMF - International Financial Statistics
Bahrain	Bahrain, Nominal Effective Exchange Rate (Nominal Effective Exchange Rate) Based On Consumer Price Index, Index, 2010 = 100	Monthly	IMF - International Financial Statistics
Belgium	Belgium, BIS, Nominal Narrow Effective Exchange Rate Index, Average, 2010 = 100	Monthly	Bank for International Settlements
Belize	Belize, Nominal Effective Exchange Rate (Nominal Effective Exchange Rate) Based On Consumer Price Index, Index, 2010 = 100	Monthly	IMF - International Financial Statistics
Brazil	Brazil, JP Morgan Nominal Broad Effective Exchange Rate Index, 2010 = 100	Monthly	J.P. Morgan
Bulgaria	Bulgaria, BIS, Nominal Broad Effective Exchange Rate Index, Average, 2010 = 100	Monthly	Bank for International Settlements
Cambodia	Cambodia, Exchange Rates Versus USD, Index, 1990 = 100	Annually	Oxford Economics
Cameroon	Cameroon, Nominal Effective Exchange Rate (Nominal Effective Exchange Rate) Based On Consumer Price Index, Index, 2010 = 100	Monthly	IMF - International Financial Statistics
Canada	Canada, JP Morgan Nominal Broad Effective Exchange Rate Index, 2010 = 100	Monthly	J.P. Morgan
Chile	Chile, JP Morgan Nominal Broad Effective Exchange Rate Index, 2010 = 100	Monthly	J.P. Morgan
China	China, BIS, Nominal Broad Effective Exchange Rate Index, Average, 2010 = 100	Monthly	Bank for International Settlements
Colombia	Colombia, Nominal Effective Exchange Rate (Nominal Effective Exchange Rate) Based On Consumer Price Index, Index, 2010 = 100	Monthly	IMF - International Financial Statistics
Croatia	Croatia, BIS, Nominal Broad Effective Exchange Rate Index, Average, 2010 = 100	Monthly	Bank for International Settlements

Cyprus	Cyprus, BIS, Nominal Broad Effective Exchange Rate Index, Average, 2010 = 100	Monthly	Bank for International Settlements
Czech Republic	Czech Republic, Prague Interbank Offer Rate - 3 Month	Monthly	IMF - International Financial Statistics
Denmark	Denmark, BIS, Nominal Narrow Effective Exchange Rate Index, Average, 2010 = 100	Monthly	Bank for International Settlements
Ecuador	Ecuador, JP Morgan Nominal Broad Effective Exchange Rate Index, 2010 = 100	Monthly	J.P. Morgan
Egypt	Egypt, JP Morgan Nominal Broad Effective Exchange Rate Index, 2010 = 100	Monthly	J.P. Morgan
Estonia	Estonia, BIS, Nominal Broad Effective Exchange Rate Index, Average, 2010 = 100	Monthly	Bank for International Settlements
Finland	Finland, BIS, Nominal Narrow Effective Exchange Rate Index, Average, 2010 = 100	Monthly	Bank for International Settlements
France	France, BIS, Nominal Narrow Effective Exchange Rate Index, Average, 2010 = 100	Monthly	Bank for International Settlements
Gabon	Gabon, Nominal Effective Exchange Rate (Nominal Effective Exchange Rate) Based On Consumer Price Index, Index, 2010 = 100	Monthly	Bank for International Settlements
Georgia	Georgia, Nominal Effective Exchange Rate, Index, 1995M12 = 100	Monthly	National Bank of Georgia
Germany	Germany, BIS, Nominal Narrow Effective Exchange Rate Index, Average, 2010 = 100	Monthly	Bank for International Settlements
Ghana	Ghana, Nominal Effective Exchange Rate (Nominal Effective Exchange Rate) Based On Consumer Price Index, Index, 2010 = 100	Monthly	IMF - International Financial Statistics
Greece	Greece, BIS, Nominal Narrow Effective Exchange Rate Index, Average, 2010 = 100	Monthly	Bank for International Settlements
Greenland	Greenland, Exchange Rate, National Currency Per Euro, Period Average, DKK	Annually	Oxford Economics
Hong Kong	Hong Kong, BIS, Nominal Narrow Effective Exchange Rate Index, Average, 2010 = 100	Monthly	Bank for International Settlements
Hungary	Hungary, JP Morgan Nominal Broad Effective Exchange Rate Index, 2010 = 100	Monthly	J.P. Morgan
Iceland	Iceland, BIS, Nominal Broad Effective Exchange Rate Index, Average, 2010 = 100	Monthly	Bank for International Settlements
India	India, BIS, Nominal Broad Effective Exchange Rate Index, Average, 2010 = 100	Monthly	Bank for International Settlements
Indonesia	Indonesia, BIS, Nominal Broad Effective Exchange Rate Index, Average, 2010 = 100	Monthly	Bank for International Settlements
Iraq	Iraq, Exchange Rates and Prices, Official Exchange Rate (Local Currency Unit Per US Dollar, Period Average), USD	Annually	World Bank WDI
Ireland	Ireland, BIS, Nominal Narrow Effective Exchange Rate Index, Average, 2010 = 100	Monthly	Bank for International Settlements
Israel	Israel, Nominal Effective Exchange Rate (Nominal Effective Exchange Rate) Based On Consumer Price Index, Index, 2010 = 100	Monthly	IMF - International Financial Statistics
Italy	Italy, BIS, Nominal Narrow Effective Exchange Rate Index, Average, 2010 = 100	Monthly	Bank for International Settlements
Jamaica	Jamaica, USD to JMD (Monthly Average), JMD	Monthly	Bank of Jamaica
Japan	Japan, BIS, Nominal Narrow Effective Exchange Rate Index, Average, 2010 = 100	Monthly	Bank for International Settlements
Jordan	Jordan, USD / JOD, JOD	Monthly	Central Bank of Jordan
Korea	South Korea, BIS, Nominal Narrow Effective Exchange Rate Index, Average	Monthly	Bank for International Settlements
Kuwait	Kuwait, JP Morgan Nominal Broad Effective Exchange Rate Index, 2010 = 100	Monthly	J.P. Morgan
Latvia	Latvia, BIS, Nominal Broad Effective Exchange Rate Index, Average, 2010 = 100	Monthly	Bank for International Settlements
Lithuania	Lithuania, BIS, Nominal Broad Effective Exchange Rate Index, Average, 2010 = 100	Monthly	Bank for International Settlements
Luxembourg	Luxembourg, BIS, Nominal Broad Effective Exchange Rate Index, Average, 2010 = 100	Monthly	Bank for International Settlements
Macau	Macau, Local Indices, Effective Exchange Rate Index, Trade Weighted, Index, 2010M1 = 100	Monthly	Monetary Authority of Macao
Macedonia	North Macedonia, Nominal Effective Exchange Rate, 2015 = 100	Quarterly	National Bank of the Republic of Macedonia
Madagascar	Madagascar, USD / MGA, MGA	Monthly	Banque Centrale de Madagascar
Malawi	Malawi, Nominal Effective Exchange Rate (Nominal Effective Exchange Rate) Based On Consumer Price Index, Index, 2010 = 100	Monthly	IMF - International Financial Statistics
Malaysia	Malaysia, BIS, Nominal Broad Effective Exchange Rate Index, Average, 2010 = 100	Monthly	Bank for International Settlements
Malta	Malta, Nominal Effective Exchange Rate (Nominal Effective Exchange Rate) Based On Consumer Price Index, Index, 2010 = 100	Monthly	IMF - International Financial Statistics
Mexico	Mexico, JP Morgan Nominal Broad Effective Exchange Rate Index, 2010 = 100	Monthly	J.P. Morgan
Mongolia	Mongolia, Local Indices, Nominal Effective Exchange Rate Index, End of Period, 2015M12 = 100	Monthly	Bank of Mongolia
Montenegro	Montenegro, Exchange Rate, National Currency Per Special Drawing Right, Euro	Monthly	IMF - International Financial Statistics
Morocco	Morocco, JP Morgan Nominal Broad Effective Exchange Rate Index, 2010 = 100	Monthly	J.P. Morgan
Mozambique	Mozambique, Exchange Rate, National Currency Per Special Drawing Right, MZN	Monthly	IMF - International Financial Statistics
Myanmar	Myanmar, Exchange Rates Versus USD, Index, 1990 = 100	Annually	Oxford Economics
Namibia	Namibia, Nominal Effective Exchange Rate, 2015 = 100	Monthly	Bank of Namibia
Netherlands	Netherlands, BIS, Nominal Narrow Effective Exchange Rate Index, Average, 2010 = 100	Monthly	Bank for International Settlements
New Zealand	New Zealand, BIS, Nominal Narrow Effective Exchange Rate Index, Average, 2010 = 100	Monthly	Bank for International Settlements

Nigeria	Nigeria, Nominal Effective Exchange Rate (Nominal Effective Exchange Rate) Based On Consumer Price Index, Index, 2010 = 100	Monthly	IMF - International Financial Statistics
Norway	Norway, BIS, Nominal Narrow Effective Exchange Rate Index, Average, 2010 = 100	Monthly	Bank for International Settlements
Oman	Oman, Nominal Effective Exchange Rate (Nominal Effective Exchange Rate) Based On Consumer Price Index, Index, 2010 = 100	Monthly	IMF - International Financial Statistics
Pakistan	Pakistan, JP Morgan Nominal Broad Effective Exchange Rate Index, 2010 = 100	Monthly	J.P. Morgan
Panama	Panama, JP Morgan Nominal Broad Effective Exchange Rate Index, 2010 = 100	Monthly	J.P. Morgan
Papua New Guinea	Papua New Guinea, Nominal Effective Exchange Rate (Nominal Effective Exchange Rate) Based On Consumer Price Index, Index, 2010 = 100	Monthly	IMF - International Financial Statistics
Peru	Peru, JP Morgan Nominal Broad Effective Exchange Rate Index, 2010 = 100	Monthly	J.P. Morgan
Philippines	Philippines, BIS, Nominal Broad Effective Exchange Rate Index, Average, 2010 = 100	Monthly	Bank for International Settlements
Poland	Poland, Nominal Effective Exchange Rate (Nominal Effective Exchange Rate) Based On Consumer Price Index, Index, 2010 = 100	Monthly	IMF - International Financial Statistics
Portugal	Portugal, BIS, Nominal Narrow Effective Exchange Rate Index, Average, 2010 = 100	Monthly	Bank for International Settlements
Qatar	Qatar, Nominal Effective Exchange Rate (Nominal Effective Exchange Rate) Based On Consumer Price Index, Index, 2010 = 100	Monthly	IMF - International Financial Statistics
Reunion	Reunion, Exchange Rates Versus USD, Index, 1990 = 100	Annually	Oxford Economics
Romania	Romania, Nominal Effective Exchange Rate (Nominal Effective Exchange Rate) Based On Consumer Price Index, Index, 2010 = 100	Monthly	IMF - International Financial Statistics
Russia	Russia, Nominal Effective Exchange Rate (Nominal Effective Exchange Rate) Based On Consumer Price Index, Index, 2010 = 100	Monthly	IMF - International Financial Statistics
Saudi Arabia	Saudi Arabia, JP Morgan Nominal Broad Effective Exchange Rate Index, 2010 = 100	Monthly	J.P. Morgan
Serbia	Serbia, National Bank of Serbia, Nominal Effective Exchange Rate Index, 2005 = 100	Monthly	National Bank of Serbia
Sierra Leone	Sierra Leone, Nominal Effective Exchange Rate (Nominal Effective Exchange Rate) Based On Consumer Price Index, Index, 2010 = 100	Monthly	IMF - International Financial Statistics
Singapore	Singapore, BIS, Nominal Narrow Effective Exchange Rate Index, Average, 2010 = 100	Monthly	Bank for International Settlements
Slovak Republic	Slovak Republic, BIS, Nominal Broad Effective Exchange Rate Index, Average, 2010 = 100	Monthly	Bank for International Settlements
Slovenia	Slovenia, BIS, Nominal Broad Effective Exchange Rate Index, Average, 2010 = 100	Monthly	Bank for International Settlements
South Africa	South Africa, Nominal Effective Exchange Rate (Nominal Effective Exchange Rate) Based On Consumer Price Index, Index, 2010 = 100	Monthly	IMF - International Financial Statistics
Spain	Spain, BIS, Nominal Narrow Effective Exchange Rate Index, Average, 2010 = 100	Monthly	Bank for International Settlements
Sri Lanka	Sri Lanka, Central Bank of Sri Lanka, Nominal Effective Exchange Rate Index, 2017 = 100	Monthly	Central Bank of Sri Lanka
Sudan	Sudan, Exchange Rate, Effective, Index	Annually	Oxford Economics
Sweden	Sweden, BIS, Nominal Narrow Effective Exchange Rate Index, Average, 2010 = 100	Monthly	Bank for International Settlements
Switzerland	Switzerland, BIS, Nominal Narrow Effective Exchange Rate Index, Average, 2010 = 100	Monthly	Bank for International Settlements
Taiwan	Taiwan, BIS, Nominal Narrow Effective Exchange Rate Index, Average, 2010 = 100	Monthly	Bank for International Settlements
Thailand	Thailand, BIS, Nominal Broad Effective Exchange Rate Index, Average, 2010 = 100	Monthly	Bank for International Settlements
Togo	Togo, Nominal Effective Exchange Rate (Nominal Effective Exchange Rate) Based On Consumer Price Index, Index, 2010 = 100	Monthly	IMF - International Financial Statistics
Tunisia	Tunisia, Nominal Effective Exchange Rate (Nominal Effective Exchange Rate) Based On Consumer Price Index, Index, 2010 = 100	Monthly	IMF - International Financial Statistics
Turkey	Turkey, JP Morgan Nominal Broad Effective Exchange Rate Index, 2010 = 100	Monthly	J.P. Morgan
UAE	United Arab Emirates, BIS, Nominal Broad Effective Exchange Rate Index, Average	Monthly	Bank for International Settlements
Uganda	Uganda, Nominal Effective Exchange Rate (Nominal Effective Exchange Rate) Based On Consumer Price Index, Index, 2010 = 100	Monthly	IMF - International Financial Statistics
UK	United Kingdom, BIS, Nominal Narrow Effective Exchange Rate Index, Average, 2010 = 100	Monthly	Bank for International Settlements
Ukraine	Ukraine, Nominal Effective Exchange Rate Index, 1999M12 = 1	Monthly	National Bank of Ukraine
Uruguay	Uruguay, Nominal Effective Exchange Rate (Nominal Effective Exchange Rate) Based On Consumer Price Index, Index, 2010 = 100	Monthly	IMF - International Financial Statistics
US	United States, BIS, Nominal Narrow Effective Exchange Rate Index, Average, 2010 = 100	Monthly	Bank for International Settlements
Venezuela	Venezuela, JP Morgan Nominal Broad Effective Exchange Rate Index, 2010 = 100	Monthly	J.P. Morgan
Vietnam	Vietnam, JP Morgan Nominal Broad Effective Exchange Rate Index, 2010 = 100	Monthly	J.P. Morgan
Zambia	Zambia, Nominal Effective Exchange Rate (Nominal Effective Exchange Rate) Based On Consumer Price Index, Index, 2010 = 100	Monthly	IMF - International Financial Statistics

Interest Rate Macroeconomic Variables

Country	Description	Frequency	Data Source
Angola	Angola, Interbank Rates, Luibor, 3 Month, Close	Monthly	BNA - Banco Nacional de Angola

Argentina	Argentina Deposit 59 + Days (Per Annum)	Daily	BCRA - Central Bank of Argentina
Australia	Australia, Discontinued, Interbank Rate - 3 Month (EP)	Monthly	Refinitiv
Austria	Austria, 3-Month or 90-Day Rates and Yields, Interbank Rates, Total, 3-Month or 90-Day Rates and Yields, Interbank Rates, Euro	Monthly	Main Economic Indicators OECD
Azerbaijan	Azerbaijan, Policy Rates, Refinancing Rate	Monthly	National Bank of Azerbaijan
Bahamas	Bahamas, Interest Rates, Interest Rates, Lending Rate	Annually	IMF - International Financial Statistics
Bahrain	Bahrain Interbank 3 Months	Daily	Refinitiv
Belgium	Belgium, 3-Month or 90-Day Rates and Yields, Interbank Rates, Total, 3-Month or 90-Day Rates and Yields, Interbank Rates, Euro	Monthly	Main Economic Indicators OECD
Belize	Belize, Interest Rates, Interest Rates, Lending Rate	Monthly	IMF - International Financial Statistics
Botswana	Refinitiv Botswana Pula 3 Months Deposit	Daily	Datastream
Brazil	Brazil, CDI (Accumulated in Month, % P M)	Monthly	Banco Central do Brasil
Bulgaria	Bulgaria, Interbank Rates, All Maturities	Monthly	Bulgarian National Bank
Cambodia	Cambodia, Interest Rate, Short-Term	Annually	Oxford Economics
Cameroon	Cameroon, Interest Rate, Short-Term	Annually	Oxford Economics
Canada	Canada, 3-Month or 90-Day Rates and Yields, Interbank Rates, Total, 3-Month or 90-Day Rates and Yields, Interbank Rates, Canadian Dollar	Monthly	Main Economic Indicators, OECD
Chile	Chile, Monetary Policy (Overnight Interbank Interest) Rate	Monthly	Central Bank of Chile
China	China, Average Interbank Rate	Monthly	The People's Bank of China
Colombia	Colombia, 3-Month or 90-Day Rates and Yields, Interbank Rates, 90-Day Deposit Certificate Rate	Monthly	Main Economic Indicators, OECD
Croatia	Croatia Interbank 3 Months Zibor Disc	Daily	Refinitiv
Cyprus	Cyprus, Interest Rate, Short-Term	Annually	Oxford Economics
Czech Republic	Czech Republic, Prague Interbank Offer Rate - 3 Month	Monthly	CNB - Czech National Bank
Denmark	Denmark, Interbank Offered Rate - 3 Months	Monthly	Danmarks Nationalbank
Egypt	Egypt Interbank 3 Months Cairo	Daily	Refinitiv
Estonia	Estonia, Interest Rate, Short-Term	Annually	Oxford Economics
Finland	Finland, 3-Month or 90-Day Rates and Yields, Interbank Rates, Total, 3-Month or 90-Day Rates and Yields, Interbank Rates, Euro	Monthly	Main Economic Indicators, OECD
France	France, 3-Month or 90-Day Rates and Yields, Interbank Rates, Total, 3-Month or 90-Day Rates and Yields, Interbank Rates, Euro	Monthly	Main Economic Indicators, OECD
Gabon	Gabon, Interest Rate, Short-Term	Annually	Oxford Economics
Georgia	Georgia, Policy Rates, Monetary Policy Interest Rate	Monthly	National Bank of Georgia
Germany	Germany, 3-Month or 90-Day Rates and Yields, Interbank Rates, Total, 3-Month or 90-Day Rates and Yields, Interbank Rates, Euro	Monthly	Main Economic Indicators, OECD
Ghana	Ghana Interbank Overnight Ghibor	Daily	Datastream
Greece	Greece, Three Month Interbank Rate (EP)	Monthly	Bank of Greece
Hong Kong	Hong Kong Interbank 3 Months	Daily	Hong Kong Association of Banks (HKAB)
Hungary	Hungary, Interbank Rates, Three Month Interbank Rate	Monthly	National Bank of Hungary
Iceland	Iceland, 3-Month Interbank Rate (Reibor) (EP)	Monthly	Central Bank of Iceland
India	INR 3 Months MIBOR Average Fix-Fbil	Daily	Datastream
Indonesia	Indonesia, Immediate Rates (< 24 Hours), Call Money, Interbank Rate, Call Money / Interbank Rate, IDR	Monthly	Main Economic Indicators, OECD
Iraq	Iraq, Policy Rates, CBI Rate, End of Period	Monthly	Central Bank of Iraq
Ireland	Ireland, 3-Month or 90-Day Rates and Yields, Interbank Rates, Total, 3-Month or 90-Day Rates and Yields, Interbank Rates, Euro	Monthly	Main Economic Indicators OECD
Israel	Israel, Interbank Rate of Interest (Effective)	Monthly	Bank of Israel
Italy	Italy, 3-Month or 90-Day Rates and Yields, Interbank Rates, Total, 3-Month or 90-Day Rates and Yields, Interbank Rates, Euro	Monthly	Main Economic Indicators, OECD
Jamaica	Jamaica, Interest Rates, Deposit Rate	Monthly	IMF - International Financial Statistics
Japan	Japan, 3-Month or 90-Day Rates and Yields, Interbank Rates, Total, 3-Month or 90-Day Rates and Yields, Interbank Rates, Japanese Yen	Monthly	Main Economic Indicators, OECD
Jordan	Jordan Interbank 3 Months	Daily	Refinitiv
Kazakhstan	Kazakhstan, Interbank Rates, Kibor, 3 Month	Monthly	Kazakhstan Stock Exchange
Kenya	Kenya, Interbank Rate	Monthly	Central Bank of Kenya
Korea	South Korea Interbank 3 Months Seoul	Monthly	Thomson Reuters
Kuwait	Kuwait, Policy Rates, Discount Rate	Quarterly	Central Bank of Kuwait

Latvia	Latvia, 3-Month or 90-Day Rates and Yields, Interbank Rates, 3-Month or 90-Day Rates and Yields, Interbank Rates, Euro	Monthly	Main Economic Indicators, OECD
Lithuania	Lithuania, 3-Month or 90-Day Rates and Yields, Interbank Rates, 3-Month or 90-Day Rates and Yields, Interbank Rates, Euro	Monthly	Main Economic Indicators, OECD
Luxembourg	Luxembourg, 3-Month or 90-Day Rates and Yields, Interbank Rates, Total, 3-Month or 90-Day Rates and Yields, Interbank Rates, Euro	Monthly	Main Economic Indicators, OECD
Macau	Macau, Interbank Rates, Maibor, 3 Month, End of Period	Monthly	Monetary Authority of Macao
Macedonia	North Macedonia, Interbank Rates, Skibor 3M, Yield	Monthly	Refinitiv
Madagascar	Madagascar, Policy Rates, BCM Intervention Rate	Monthly	Banque Centrale de Madagascar
Malaysia	Malaysia, Interbank Rate - 3 Month (EP)	Monthly	Central Bank of Malaysia
Malta	Malta, Policy Rates, Discount Rate / Short Term Euro Repo Rate	Monthly	ECB - European Central Bank
Mauritius	Mauritius Interbank 1W Plibor	Daily	Refinitiv
Mexico	Mexico, 3-Month or 90-Day Rates and Yields, Interbank Rates, Total, 3-Month or 90-Day Rates and Yields, Interbank Rates, MXN	Monthly	Main Economic Indicators, OECD
Mongolia	Mongolia, Policy Rates, Official Interest Rates of BOM, Policy Rate	Monthly	Bank of Mongolia
Montenegro	Montenegro, Interest Rate, Central Bank Policy	Annually	Oxford Economics
Morocco	Moroccan Dirham Interbank 3 Months Madibor	Daily	Bank Al-Maghrib, Morocco
Mozambique	Mozambique, Treasury Bills, Yield, 3 Month, Close	Monthly	Bank of Mozambique
Myanmar	Myanmar, Treasury Bills, Three Month (Auction Market Rate), 3 Month, Close	Monthly	Central Statistical Organization, Myanmar
Netherlands	Netherlands, 3-Month or 90-Day Rates and Yields, Interbank Rates, Total, 3-Month or 90-Day Rates and Yields, Interbank Rates, Euro	Monthly	Main Economic Indicators, OECD
New Zealand	New Zealand, 3-Month or 90-Day Rates and Yields, Interbank Rates, Total, 3-Month or 90-Day Rates and Yields, Interbank Rates, NZD	Monthly	Main Economic Indicators, OECD
Nigeria	Nigeria Interbank 3 Months Nibor	Daily	Datastream
Norway	Norway, Norwegian Interbank Offer Rate - 3 Months	Monthly	Norges Bank
Oman	Oman, Interest Rate, Central Bank Policy	Annually	Oxford Economics
Panama	Panama, Interest Rates, Money Market Rate	Monthly	IMF - International Financial Statistics
Papua New Guinea	Papua New Guinea, Interest Rates, Central Bank Policy Rate	Quarterly	IMF - International Financial Statistics
Peru	Peru, Policy Rates, Reference Interest Rate	Monthly	Central Reserve Bank of Peru
Philippines	Philippine Interbank Call Loan Rate	Daily	Bangko Sentral ng Pilipinas
Poland	Poland, Interest Rates, Money Market Rate	Monthly	IMF - International Financial Statistics
Portugal	Portugal, 3-Month or 90-Day Rates and Yields, Interbank Rates, Total, 3-Month or 90-Day Rates and Yields, Interbank Rates, Euro	Monthly	Main Economic Indicators, OECD
Qatar	Qatar Interbank 3 Months Qibor	Daily	Qatar Central Bank
Romania	Romania, Bobor - 3 Month (EP)	Monthly	National Bank of Romania
Russia	Russia Interbank Actual Credit 30D	Monthly	The Central Bank of the Russian Federation
Saudi Arabia	Saudi Arabia, Interbank Rate - 3 Month (Average, Saudi Riyal)	Monthly	Saudi Central Bank
Serbia	Serbia, Policy Rates, Key Policy Rate	Monthly	National Bank of Serbia
Sierra Leone	Sierra Leone, Interest Rates, Lending Rate	Annually	IMF - International Financial Statistics
Singapore	Singapore Interbank Sibor 3 Months Delayed	Daily	Refinitiv
Slovak Republic	SL 3 Months Intbk Delayed See EIBOR3M	Daily	Refinitiv
Slovenia	Slovenia, 3-Month or 90-Day Rates and Yields, Interbank Rates, Total, 3-Month or 90-Day Rates and Yields, Interbank Rates, Euro	Monthly	Main Economic Indicators, OECD
South Africa	South Africa Interbank 3 Months Jibar	Daily	Refinitiv
Spain	Spain, 3-Month or 90-Day Rates and Yields, Interbank Rates, Total, 3-Month or 90-Day Rates and Yields, Interbank Rates, Euro	Monthly	Main Economic Indicators, OECD
Sri Lanka	Sri Lanka Interbank 3 Months (Disc)	Daily	Central Bank of Sri Lanka
Sudan	Sudan, Interest Rate, Short-Term	Annually	Oxford Economics
Sweden	Sweden, Interbank Money Rate : 3 Months (EP)	Monthly	Sveriges Riksbank
Switzerland	Switzerland, 3-Month or 90-Day Rates and Yields, Interbank Rates, Total, 3-Month or 90-Day Rates and Yields, Interbank Rates, CHF	Monthly	Main Economic Indicators, OECD
Taiwan	Taiwan, Interbank Rate	Monthly	Central Bank of the Republic of China (Taiwan)
Tanzania	Tanzania, United Republic of, Overall Interbank Cash Market Rate	Monthly	Bank of Tanzania
Thailand	Thailand, Interbank Rates, Overnight, Average	Monthly	Bank of Thailand
Togo	Togo, Policy Rates, Marginal Lending Rate, End of Period	Monthly	Central Bank of West African States
Tunisia	Tunisia, Policy Rates, BCT Key Rate	Monthly	Central Bank of Tunisia

Turkey	Turkey Deposit Rate 3 Months	Monthly	Refinitiv
UAE	United Arab Emirates 3 Months Interbank	Monthly	Thomson Reuters
UK	United Kingdom, 3-Month or 90-Day Rates and Yields, Interbank Rates, Total, 3-Month or 90-Day Rates and Yields, Interbank Rates, British Pound Sterling	Monthly	Main Economic Indicators, OECD
Ukraine	Ukraine, Interest Rates, Money Market Rate	Monthly	IMF - International Financial Statistics
Uruguay	Uruguay, Interest Rates, Money Market Rate	Annually	IMF - International Financial Statistics
US	United States, Interbank Rate - 3 Month (London) (Month Average)	Monthly	Refinitiv
Venezuela	Venezuela, Personal Saving Rates, 3 Month, Average	Monthly	Banco Central de Venezuela
Vietnam	Vietnam Interbank 3 Months	Daily	Refinitiv
Zambia	Zambia, Treasury Bills, Average, 3 Month, Yield	Monthly	Bank of Zambia

Producer Price Index Macroeconomic Variables

Country	Name	Frequency	Source
Angola	Angola, Wholesale Prices, Overall, Index, 2014M12 = 100	Monthly	Refinitiv
Argentina	Argentina, Producer Prices, General, Index, 2015M12 = 100	Monthly	Refinitiv
Australia	Australia, Producer Prices, Stage of Processing, Final, Total, Index, 2011-2012 = 100	Quarterly	Refinitiv
Austria	Austria, Producer Prices, Total, Index, 2015 = 100	Monthly	Refinitiv
Azerbaijan	Azerbaijan, Producer Price Index, Index, 2005 = 100	Annually	Refinitiv
Bangladesh	Bangladesh, Producer Price Index, Index	Annually	Refinitiv
Belgium	Belgium, Producer Prices, Industry Except Construction, Index, 2010 = 100	Monthly	Refinitiv
Brazil	Brazil, Producer Prices, Total, Index, 2018M12 = 100	Monthly	Refinitiv
Bulgaria	Bulgaria, Producer Prices, Total, Index, 2015 = 100	Monthly	Refinitiv
Cambodia	Cambodia, Producer Price Index, Index	Annually	Refinitiv
Cameroon	Cameroon, Producer Price Index, Index	Annually	Refinitiv
Canada	Canada, Industrial Product Prices, (Napcs), Industrial Product Price Index, Index, 2020M1 = 100	Monthly	Refinitiv
Chile	Chile, Producer Prices, Overall, Index, 2014 = 100	Monthly	Refinitiv
China	China, Producer Prices, Overall, Total, Index, 2015 = 100	Monthly	Refinitiv
Colombia	Colombia, Producer Prices, ISICREV4 B, Total, Index, 2014M12 = 100	Monthly	Refinitiv
Croatia	Croatia, Producer Prices, Nace Rev 2 Total, Total, Index, 2015 = 100	Monthly	Refinitiv
Cyprus	Cyprus, Industrial Output Prices, Nace Rev 2 Total, General, Index, 2015 = 100	Monthly	Refinitiv
Czech Republic	Czech Republic, Producer Prices, by Industry, Overall, Nace Rev 2 B_C, Total, Index, 2015 = 100	Monthly	Refinitiv
Denmark	Denmark, Producer Prices, Nace Rev 2 B_to_e, Total, Index, 2015 = 100	Monthly	Refinitiv
Ecuador	Ecuador, Producer Prices, Total, Index, 2015 = 100	Monthly	Refinitiv
Egypt	Egypt, Producer Price Index, Index, 2016M1 = 100	Monthly	Refinitiv
Estonia	Estonia, Producer Prices, Total, Index, 2010 = 100	Monthly	Refinitiv
Finland	Finland, Producer Prices, Industry, Index, 2015 = 100	Monthly	Refinitiv
France	France, Producer Prices, Domestic, Total, Index, 2015 = 100	Monthly	Refinitiv
Gabon	Gabon, Producer Price Index, Index, XAF	Annually	Refinitiv
Georgia	Georgia, Producer Prices, Total, Index, 2010 = 100	Monthly	Refinitiv
Germany	Germany, Prices, Producer Prices, Industry, Index, 2015 = 100	Monthly	Refinitiv
Ghana	Ghana, Producer Prices, Total, Index, 2006M9 = 100	Monthly	Refinitiv
Greece	Greece, Producer Prices, Overall, Index, 2015 = 100	Monthly	Refinitiv
Hong Kong	Hong Kong, Producer Prices, Manufacturing Industries, Index, 2015 = 100	Monthly	Refinitiv
Hungary	Hungary, Producer Prices, Total, Index, 2015 = 100	Monthly	Refinitiv
Iceland	Iceland, Producer Prices, Total, Index, 2005Q4 = 100	Monthly	Refinitiv
India	India, Wholesale Prices, Total, Index, 2011-2012 = 100	Monthly	Refinitiv
Indonesia	Indonesia, Wholesale Prices, Total, Index, 2018 = 100	Monthly	Refinitiv

Iraq	Iraq, Producer Price Index, Index	Annually	Refinitiv
Ireland	Ireland, Wholesale Prices, Manufacturing Industries (10 to 33), Output Price Index, Index, 2015 = 100	Monthly	Refinitiv
Israel	Israel, Wholesale Prices, Total, Index, 2012 = 100	Monthly	Refinitiv
Italy	Italy, Producer Prices, Nace Rev 2 Total, Industry, Index, 2015 = 100	Monthly	Refinitiv
Jamaica	Jamaica, Producer Prices, Manufacturing, Index, 2008 = 100	Monthly	Refinitiv
Japan	Japan, Producer Prices, Domestic, Total, Index, 2015 = 100	Monthly	Refinitiv
Jordan	Jordan, Producer Prices, Overall, Total, Index, 2010 = 100	Monthly	Refinitiv
Kazakhstan	Kazakhstan, Producer Prices, Total, Index, 1995 = 100	Monthly	Refinitiv
Kenya	Kenya, Producer Prices, Total, Index, 2019Q1 = 100	Quarterly	Refinitiv
Korea	South Korea, Producer Prices, All Items, Index, 2015 = 100	Monthly	Refinitiv
Kuwait	Kuwait, Wholesale Prices, Total, Index, 2007 = 100	Monthly	Refinitiv
Latvia	Latvia, Producer Prices, Total, Index, 2015 = 100	Monthly	Refinitiv
Lithuania	Lithuania, Producer Prices, Nace Rev 2 B_to_e, Total, Index, 2015 = 100	Monthly	Refinitiv
Luxembourg	Luxembourg, Producer Prices, Total, Index, 2015 = 100	Monthly	Refinitiv
Macedonia	North Macedonia, Producer Prices, Domestic, Total, Index, 2015 = 100	Monthly	Refinitiv
Malaysia	Malaysia, Producer Prices, Local Production, Total, Index, 2010 = 100	Monthly	Refinitiv
Malta	Malta, Producer Prices, Total, Index, 2015 = 100	Monthly	Refinitiv
Mauritius	Mauritius, Producer Prices, Total, Index, 2013 = 100	Monthly	Refinitiv
Mexico	Mexico, Producer Prices, Production Including Services and Oil, Index, 2012M6 = 100	Monthly	Refinitiv
Montenegro	Montenegro, Producer Prices, Total, Index, Corresponding Period of the Previous Year = 100	Monthly	Refinitiv
Mozambique	Mozambique, Producer Price Index, Index	Annually	Refinitiv
Myanmar	Myanmar, Producer Price Index, Index, 2006 = 100	Annually	Refinitiv
Namibia	Namibia, Producer Price Index, Index	Annually	Refinitiv
Netherlands	Netherlands, Producer Prices, Manufactured Products, Index, 2015 = 100	Monthly	Refinitiv
New Zealand	New Zealand, Producer Prices, Inputs, Index, 2010Q4 = 1000	Quarterly	Refinitiv
Nigeria	Nigeria, JP Morgan Real Broad Effective Exchange Rate Index Producer Price Index, 2010 = 100	Monthly	Refinitiv
Norway	Norway, Producer Prices, Domestic and Export Market, Extraction, Mining, Manufacturing and Electric, Index, 2015 = 100	Monthly	Refinitiv
Oman	Oman, Producer Prices, Total, Index, 2007 = 100	Monthly	Refinitiv
Pakistan	Pakistan, Wholesale Prices, Total, Index, 2015-2016 = 100	Monthly	Refinitiv
Panama	Panama, JP Morgan Real Broad Effective Exchange Rate Index Producer Price Index, 2010 = 100	Monthly	Refinitiv
Peru	Peru, Wholesale Prices, Total, Index, 2013M12 = 100	Monthly	Refinitiv
Philippines	Philippines, Producer Prices, Manufacturing Total, Index, 2000 = 100	Monthly	Refinitiv
Poland	land, Producer Prices, Total, Index, 2015 = 100	Monthly	Refinitiv
Portugal	Portugal, Producer Prices, Total, Index, 2015 = 100	Monthly	Refinitiv
Qatar	Qatar, Producer Price Index, Index, 2013 = 100	Annually	Refinitiv
Romania	Romania, Producer Prices, All Items, Nace Rev 2 Total, Total, Index, 2015 = 100	Monthly	Refinitiv
Russia	Russia, Producer Prices, Index, 2000 = 100	Monthly	Refinitiv
Rwanda	Rwanda, Producer Prices, Total, Index, 2010M12 = 100	Monthly	Refinitiv
Saudi Arabia	Saudi Arabia, Wholesale Prices, Total, Index, 2014 = 100	Monthly	Refinitiv
Serbia	Serbia, Producer Prices, Total, Index, 2015 = 100	Monthly	Refinitiv
Singapore	Singapore, Producer Prices, Overall Items, Index, 2018 = 100	Monthly	Refinitiv
Slovak Republic	Slovak Republic, Producer Prices, by Industry, Overall, Total Industry, Index, 2015M12 = 100	Monthly	Refinitiv
Slovenia	Slovenia, Producer Prices, Industry Except Construction, Index, 2015 = 100	Monthly	Refinitiv
South Africa	South Africa, Producer Prices, Manufactured Goods, Index, 2016M12 = 100	Monthly	Refinitiv
Spain	Spain, Producer Prices, by Commodity, Total Industry, Index, 2015 = 100	Monthly	Refinitiv
Sri Lanka	Sri Lanka, Producer Prices, All Items, Total, Index, 2013Q4 = 100	Monthly	Refinitiv

Sudan	Sudan, Producer Price Index, Index, SDG	Annually	Refinitiv
Sweden	Sweden, Producer Prices, by Industry, Overall, Nace Rev 2 B_to_e, Total, Index, 2015 = 100	Monthly	Refinitiv
Switzerland	Switzerland, Producer Prices, Total, SA, Index, 2015M12 = 100	Monthly	Refinitiv
Taiwan	Taiwan, Wholesale Prices, Total, Index, 2016 = 100	Monthly	Refinitiv
Tanzania	Tanzania, United Republic of, Producer Price Index, Index	Annually	Refinitiv
Thailand	Thailand, Producer Prices, Classification of Products by Activity, All Products, Index, 2010 = 100	Monthly	Refinitiv
Tunisia	Tunisia, Producer Prices, Total, Index, 2010 = 100	Monthly	Refinitiv
Turkey	Turkey, Producer Prices, Overall, Total, Index, 2003 = 100	Monthly	Refinitiv
Uganda	Uganda, Producer Prices, Manufacturing and Utilities, Total, Index, 2009M7-2010M6 = 100	Monthly	Refinitiv
Ukraine	Ukraine, Producer Prices, Total, Index, 2010 = 100	Monthly	Refinitiv
UK	United Kingdom, Output Prices, Output of Manufactured Products, Excluding Duty, Index, 2015 = 100	Monthly	Refinitiv
Uruguay	Uruguay, Producer Prices, Nationally Produced Goods, Total, Index, 2010M3 = 100	Monthly	Refinitiv
US	United States, Producer Prices, Final Demand, Index, 2009M11 = 100	Monthly	Refinitiv
Vietnam	Vietnam, Producer Prices, by Industry, Total, Index, Corresponding Period of the Previous Year = 100	Quarterly	Refinitiv

Current Account Balance Macroeconomic Variables

Country	Name	Frequency	Source
Angola	Angola, Current Account, Balance, USD	Annually	Refinitiv
Argentina	Argentina, Current Account, Balance, Total, USD	Quarterly	Refinitiv
Australia	Australia, Current Account, Balance, Total, SA, AUD	Quarterly	Refinitiv
Austria	Austria, Current Account, Net, Total, Euro	Quarterly	Refinitiv
Azerbaijan	Azerbaijan, Current Account, Balance, Net, USD	Quarterly	Refinitiv
Bahamas	Bahamas, Current Account, Current Account Balance (Balance of Payments), Current Prices, USD	Annually	Refinitiv
Bahrain	Bahrain, Current Account, Balance, Total, BHD	Annually	Refinitiv
Bangladesh	Bangladesh, Current Account Balance, BDT	Monthly	Refinitiv
Belgium	Belgium, Current Account, Balance, Total, Euro	Monthly	Refinitiv
Belize	Belize, Current Account, Total, BZD	Quarterly	Refinitiv
Botswana	Botswana, Current Account, Balance, Balance, BWP	Quarterly	Refinitiv
Brazil	Brazil, Current Account, Balance, Total, USD	Monthly	Refinitiv
Bulgaria	Bulgaria, Current Account, Balance, Total, Euro	Monthly	Refinitiv
Cameroon	Cameroon, Current Account, Balance, Including Public Current Transfers, XAF	Annually	Refinitiv
Canada	Canada, Current Account, Balance, Total, SA, Canadian Dollar	Quarterly	Refinitiv
Chile	Chile, Current Account, Balance, Total, USD	Quarterly	Refinitiv
China	China, Current Account, Balance, Total, USD	Quarterly	Refinitiv
Colombia	Colombia, Current Account, Balance, Total (BPM6), USD	Quarterly	Refinitiv
Croatia	Croatia, Current Account, Balance, Total, Euro	Quarterly	Refinitiv
Cyprus	Cyprus, Current Account, Balance, Total, Euro	Quarterly	Refinitiv
Czech Republic	Czech Republic, Current Account, Net, Czech Koruna	Monthly	Refinitiv
Denmark	Denmark, Current Account, Balance, Total, DKK	Monthly	Refinitiv
Ecuador	Ecuador, Current Account, Balance, Total, USD	Quarterly	Refinitiv
Egypt	Egypt, Current Account, Balance, Total, USD	Quarterly	Refinitiv
Estonia	Estonia, Current Account, Balance, Total, Euro	Quarterly	Refinitiv
Finland	Finland, Current Account, Balance, Total, Euro	Monthly	Refinitiv
France	France, Current Account, Balance, Total, SA, Euro	Monthly	Refinitiv
Gabon	Gabon, Current Account, Current Account Balance Including Public Transfer, XAF	Annually	Refinitiv
Georgia	Georgia, Current Account, Net, USD	Quarterly	Refinitiv

Germany	Germany, Balance of Payments, Current Account, Balance, Net, Euro	Monthly	Refinitiv
Ghana	Ghana, Balance of Payments : Current Account, USD	Quarterly	Refinitiv
Greece	Greece, Current Account, Balance, Total, Euro	Monthly	Refinitiv
Greenland	Greenland, Balance of Payments, Current Account, USD	Annually	Refinitiv
Hong Kong	Hong Kong, Current Account, Balance, Total, Hong Kong Dollar	Quarterly	Refinitiv
Hungary	Hungary, Current Account, Balance, Total, Euro	Quarterly	Refinitiv
Iceland	Iceland, Current Account, Balance, Total, Icelandic Krona	Quarterly	Refinitiv
India	India, Current Account, Net, INR	Quarterly	Refinitiv
Indonesia	Indonesia, Current Account, Balance, Total, USD	Quarterly	Refinitiv
Iraq	Iraq, Current Account, Current Account Balance (Balance of Payments), Current Prices, USD	Annually	Refinitiv
Ireland	Ireland, Current Account, Balance, Euro	Quarterly	Refinitiv
Israel	Israel, Current Account, Balance, SA, USD	Quarterly	Refinitiv
Italy	Italy, Current Account, Balance, Total, Euro	Monthly	Refinitiv
Jamaica	Jamaica, Balance of Payments, Current Account, Total, USD	Quarterly	Refinitiv
Japan	Japan, Current Account, Balance, Total, SA, Japanese Yen	Monthly	Refinitiv
Jordan	Jordan, Current Account, Balance, Total, JOD	Quarterly	Refinitiv
Kazakhstan	Kazakhstan, Current Account, Balance, Total, USD	Quarterly	Refinitiv
Kenya	Kenya, Current Account, Balance, Cumulative Flows - 12 Months, USD	Monthly	Refinitiv
Korea	South Korea, Current Account, Balance, Total, SA, USD	Quarterly	Refinitiv
Kuwait	Kuwait, Current Account, Balance, Total, KWD	Annually	Refinitiv
Latvia	Latvia, Current Account, Balance, Euro	Quarterly	Refinitiv
Lithuania	Lithuania, Current Account, Balance, Total, Euro	Monthly	Refinitiv
Luxembourg	Luxembourg, Current Account, Balance, Total, Euro	Quarterly	Refinitiv
Macau	Macau, Current Account, Balance, Total, MOP	Annually	Refinitiv
Macedonia	North Macedonia, Current Account, Balance, Total, USD	Monthly	Refinitiv
Madagascar	Madagascar, Current Account Balance (Balance of Payments), Current Prices, USD	Annually	Refinitiv
Malaysia	Malaysia, Current Account, Balance, Total, MYR	Quarterly	Refinitiv
Malta	Malta, Current Account, Balance, Total, Euro	Quarterly	Refinitiv
Mauritius	Mauritius, Current Account, Balance, Total, MUR	Quarterly	Refinitiv
Mexico	Mexico, Current Account, Balance, Total, USD	Quarterly	Refinitiv
Mongolia	Mongolia, Balance of Payments : Current Account, USD	Monthly	Refinitiv
Montenegro	Montenegro, Current Account, Balance, Total, Euro	Quarterly	Refinitiv
Morocco	Morocco, Current Account, Balance, Total, MAD	Quarterly	Refinitiv
Mozambique	Mozambique, Current Account, Balance, USD	Quarterly	Refinitiv
Myanmar	Myanmar, Current Account, Current Account Balance (Balance of Payments), Current Prices, USD	Annually	Refinitiv
Namibia	Namibia, Current Account, Balance, NAD	Quarterly	Refinitiv
Netherlands	Netherlands, Current Account, Balance, Total, Euro	Quarterly	Refinitiv
New Zealand	New Zealand, Current Account, Balance, Total, SA, NZD	Quarterly	Refinitiv
Norway	Norway, Current Account, Balance, Total, NOK	Quarterly	Refinitiv
Oman	Oman, Current Account, Balance, Total, OMR	Annually	Refinitiv
Pakistan	Pakistan, Current Account, Balance, Total, USD	Quarterly	Refinitiv
Panama	Panama, Current Account, Balance, PAB	Quarterly	Refinitiv
Papua New Guinea	Papua New Guinea, Balance of Payments, Current Account, PGK	Annually	Refinitiv
Peru	Peru, Current Account, Balance, Total, USD	Quarterly	Refinitiv
Philippines	Philippines, Current Account, Balance, Total, USD	Monthly	Refinitiv
Poland	Poland, Current Account, Balance, Total, Euro	Monthly	Refinitiv

Portugal	Portugal, Current Account, Balance, Total, Euro	Monthly	Refinitiv
Qatar	Qatar, Current Account, Balance, Total, QAR	Quarterly	Refinitiv
Reunion	Reunion, Balance of Payments, Current Account, Euro	Annually	Refinitiv
Romania	Romania, Current Account, Balance, Total, Cumulative, Euro	Monthly	Refinitiv
Russia	Russia, Current Account, Balance, Total, USD	Quarterly	Refinitiv
Rwanda	Rwanda, Current Account, Balance, USD	Quarterly	Refinitiv
Saudi Arabia	Saudi Arabia, Current Account, Balance, Total, SAR	Quarterly	Refinitiv
Serbia	Serbia, Current Account, Balance, Total, USD	Monthly	Refinitiv
Singapore	Singapore, Current Account, Balance, Total, SGD	Quarterly	Refinitiv
Slovak Republic	Slovak Republic, Current Account, Net, Total, Cumulative, Euro	Monthly	Refinitiv
Slovenia	Slovenia, Current Account, Balance, Total, Euro	Monthly	Refinitiv
South Africa	South Africa, Current Account, Balance, Total, AR, SA, ZAR	Quarterly	Refinitiv
Spain	Spain, Current Account, Balance, Total, Euro	Monthly	Refinitiv
Sri Lanka	Sri Lanka, Current Account, Total, Net, USD	Quarterly	Refinitiv
Sudan	Sudan, Balance of Payments : Current Account Balance, USD	Quarterly	Refinitiv
Sweden	Sweden, Current Account, Balance, Total, SEK	Quarterly	Refinitiv
Switzerland	Switzerland, Current Account, Balance, Total, CHF	Quarterly	Refinitiv
Taiwan	Taiwan, Balance of Payments : Current Account Balance, USD	Quarterly	Refinitiv
Tanzania	Tanzania, United Republic of, Balance of Payments, Current Account, Total, USD	Quarterly	Refinitiv
Thailand	Thailand, Current Account, Balance, Total, USD	Monthly	Refinitiv
Togo	Togo, Current Account, Balance, Total, XOF	Annually	Refinitiv
Tunisia	Tunisia, Current Account, Net, Total, TND	Quarterly	Refinitiv
Turkey	Turkey, Current Account, Balance, Total, USD	Monthly	Refinitiv
UAE	United Arab Emirates, Current Account, Balance, Total, AED	Annually	Refinitiv
Uganda	Uganda, Current Account, Balance, Total, USD	Quarterly	Refinitiv
Ukraine	Ukraine, Current Account, Balance, Total, USD	Quarterly	Refinitiv
Uruguay	Uruguay, Current Account, Balance, Total Balance, USD	Quarterly	Refinitiv
UK	United Kingdom, Balance of Payments : Current Account Balance, SA, British Pound Sterling	Quarterly	Refinitiv
US	United States, Current Account, Balance, Total, SA, Current Prices, SA, USD	Quarterly	Refinitiv
Vietnam	Vietnam, Balance of Payments : Current Account, USD	Quarterly	Refinitiv
Zambia	Zambia, Current Account Balance, Current Prices, USD	Annually	Refinitiv

Other Stress Variables

<u>Description</u>	<u>Frequency</u>	<u>Source</u>
ARA Gasoil 0.2%	Monthly	Refinitiv
BFO Crude Oil	Monthly	Refinitiv
CBOE SPX Volatility VIX (New)	Monthly	Chicago Board Options Exchange (CBOE)
Crude Palm Oil	Monthly	Refinitiv
Cushing OK WTI Oil	Monthly	Refinitiv
Fed Stress Index	Monthly	FRED Database
H&H Silver	Monthly	Handy & Harman
ICCO Cocoa	Monthly	International Cocoa Organization
ICE ARA Coal	Monthly	Intercontinental Exchange (ICE)
ICE Gold Bullion	Monthly	ICE Benchmark Administration
ICO Coffee Composite	Monthly	International Coffee Organization
ISA Raw Sugar	Monthly	International Sugar Organization

LME Aluminium	Monthly	London Metal Exchange
LME Copper	Monthly	London Metal Exchange
LME Lead	Monthly	London Metal Exchange
LME Nickel	Monthly	London Metal Exchange
LME Zinc	Monthly	London Metal Exchange
Memphis Cotton	Monthly	U.S. Department of Agriculture
NYH Gasoline	Monthly	Refinitiv
NYH No.2 Heating Oil	Monthly	Refinitiv
RATE Rubber	Monthly	Rubber Trade Association of Europe
Soft Red Wheat No.2	Monthly	U.S. Department of Agriculture
Standard and Poors Goldman Sachs Commodity Index(GSCI)	Monthly	Standard and Poors (S&P)
Commodity Spot		
Steel Iron Ore 62%	Monthly	Steel Home
US PIP Natural Gas	Monthly	Refinitiv
YC Illinois Corn No.2	Monthly	U.S. Department of Agriculture
Yellow Soybean No.1	Monthly	Refinitiv
