

## Stress Tests Scenarios Data Definitions – International

Variable	Description
Scenario Name	Scenario Name
Date	Date
Euro area real GDP growth	Quarterly percent change in real gross domestic product at an annualized rate, staff calculations based on Statistical Office of the European Communities via Haver, extended back using ECB Area Wide Model dataset (ECB Working Paper series no. 42).
Euro area inflation	Percent change in the quarterly average of the harmonized index of consumer prices at an annualized rate, staff calculations based on Statistical Office of the European Communities via Haver.
Euro area bilateral dollar exchange rate (USD/euro)	End-of-quarter USD/euro exchange rate, H.10 Release (Foreign Exchange Rates), Federal Reserve Board.
Developing Asia real GDP growth	Quarterly percent change in real gross domestic product at an annualized rate, staff calculations based on data from Bank of Korea via Haver; National Bureau of Statistics of China via Haver; Indian Central Statistics Office via Haver; Census and Statistics Department of Hong Kong via Haver; and Taiwan Directorate-General of Budget, Accounting and Statistics via Haver.
Developing Asia inflation	Percent change in the quarterly average of the consumer price index, or local equivalent, at an annualized rate, staff calculations based on data from National Bureau of Statistics of China via Haver; Indian Ministry of Statistics and Programme Implementation via Haver; Labour Bureau of India via Haver; Statistics Korea (KOSTAT) via Haver; Census and Statistics Department of Hong Kong via Haver; and Taiwan Directorate-General of Budget, Accounting and Statistics via Haver.
Developing Asia bilateral dollar exchange rate (F/USD, index)	Index of GDP-weighted average of end-of-quarter selected developing Asian currencies/USD exchange rate, H.10 Release (Foreign Exchange Rates), Federal Reserve Board.
Japan real GDP growth	Quarterly percent change in real gross domestic product at an annualized rate from 1980 to present and percent change in gross domestic expenditure at an annualized rate prior to 1980, Cabinet Office of Japan via Haver.
Japan inflation	Percent change in the quarterly average of the consumer price index at an annualized rate, based on data from the Ministry of Internal Affairs and Communications via Haver.
Japan bilateral dollar exchange rate (yen/USD)	End-of-quarter yen/USD exchange rate, H.10 Release (Foreign Exchange Rates), Federal Reserve Board.
U.K. real GDP growth	Quarterly percent change in real gross domestic product at an annualized rate, U.K. Office for National Statistics via Haver.
U.K. inflation	Percent change in the quarterly average of the consumer price index at an annualized rate from 1988 to present and percent change in the quarterly average of the retail prices index prior to 1988, staff calculations based on data from the U.K. Office for National Statistics via Haver.
U.K. bilateral dollar exchange rate (USD/pound)	End-of-quarter USD/pound exchange rate, H.10 Release (Foreign Exchange Rates), Federal Reserve Board.