

Economic Forecast & Historical Databases

EXTENSIVE ECONOMIC, DEMOGRAPHIC & FINANCIAL DATA AT THE NATIONAL AND SUBNATIONAL LEVELS

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Forecast Databases

Moody's Analytics produces forecasts and alternative for more than 70 countries, including the U.S. and all its states, metropolitan areas and counties. Our forecasts and alternative scenarios go out 30 years and are updated on a monthly basis, reflecting the latest economic data, conditions and expectations. In addition, we also offer forecasts of specialized datasets such as consumer credit behavior and house prices.

GLOBAL

Global Macro Forecast Database With Alternative Scenarios

- » Coverage: Algeria, Argentina, Australia, Austria, Bahrain, Belgium, Brazil, Bulgaria, Cambodia (Kingdom of), Canada, Chile, People's Republic of China, Colombia, Croatia, Cyprus, Czech Republic, Denmark, Egypt, Estonia, Euro Zone, Finland, France, Germany, Greece, Hong Kong Special Administrative Region of China, Hungary, India, Indonesia, Ireland, Israel, Italy, Japan, Jordan (Hashemite Kingdom of), Korea (Republic of) (South), Kuwait, Lao People's Democratic Republic, Latvia, Lebanon, Lithuania, Luxembourg, Malaysia, Malta, Mexico, Myanmar, Netherlands, New Zealand, Nigeria, Norway, Oman, Peru, Philippines, Poland, Portugal, Qatar, Romania, Russian Federation, Saudi Arabia, Singapore, Slovak Republic, Slovenia, South Africa, Spain, Sweden, Switzerland, Taiwan (Province of China), Thailand, Turkey, Ukraine, United Arab Emirates, United Kingdom, United States, Uruguay, Venezuela, Vietnam
- » Zones:
 - Europe: *Eastern Europe, Euro Zone, EU 15, OECD, Other Europe*
 - Middle East & Africa: *Middle East and Africa*
 - Latin & Central America: *Brazil, Latin America, North America, North America excluding the U.S., South America*
 - Asia: *ASEAN 5, Asia, Asia excl. Japan, China, India, Oceania, Russia*
- » Variables: Include standard national income accounts (GDP), trade, government, households, business investments, financial markets, demographics, prices, and more
- » Periodicity: Quarterly
- » Updates: Monthly
- » Forecast: 30 years + Alternative Scenarios

EMEA

Frontier Countries

- » Coverage*: Botswana, Democratic Republic of Congo, Gambia, Ghana, Guinea, Gulf Cooperation Council, Iraq, Kenya, Mauritius, Mozambique, Senegal, Seychelles, Sierra Leone, Tanzania, Tunisia, Uganda, Zambia
- » Variables: Include standard national income accounts (GDP) as well as trade, government, households, business investments, financial markets, demographics, prices, and more
- » Periodicity: Quarterly
- » Updates: Monthly
- » Forecast: 30 years + Alternative Scenarios

European Regional Economic Forecasts

- » Coverage: NUTS 1, 2 and 3 regions and metropolitan areas defined by Eurostat, in the EU27, Norway, Switzerland, Russia and Turkey
- » Sectors: Arts; agriculture, forestry and fishing; administrative; construction; education; electricity; hotels and food service; financial services; health; communications; manufacturing; mining; public administration; professional, scientific and technical; real estate; transportation; wholesale and retail trade; water supply; other services
- » Variables: Population, labor force survey, employment, output, compensation, personal income (household, population), disposable income, retail sales, plus additional indicators of housing supply and pricing not available through multinational sources
- » Periodicity: Quarterly
- » Updates: Monthly
- » Forecast: 10 years

CANADA

Canada Macro Forecast Database With Alternative Scenarios

- » Coverage: Canada
- » Variables: Include GDP, trade, government, households, business investments, financial markets, demographics, prices, and more
- » Periodicity: Quarterly
- » Updates: Monthly
- » Forecast: 30 years + Alternative Scenarios

Forecast Databases

CANADA (continued)

Canada Subnational Forecast Database With Alternative Scenarios

- » Coverage:
 - Provinces: Alberta, British Columbia, Manitoba, New Brunswick, Newfoundland, Nova Scotia, Ontario, Prince Edward Island, Quebec, and Saskatchewan
 - Metro Areas: Abbotsford, Barrie, Brantford, Calgary, Edmonton, Greater Sudbury, Guelph, Halifax, Hamilton, Kelowna, Kingston, Kitchener, London, Moncton, Montréal, Oshawa, Ottawa-Gatineau, Peterborough, Québec, Regina, Saguenay, Saint John, Saskatoon, Sherbrooke, St. Catharines-Niagara, St. John's, Thunder Bay, Toronto, Trois-Rivières, Vancouver, Victoria, Windsor, Winnipeg
- » Variables: Include, demographics, income, labor and unemployment rates, bankruptcies, real estate metrics and prices (consumer and house prices only available for CMAs where data exist)
- » Periodicity: Quarterly
- » Updates: Monthly
- » Forecast: 10 years + Alternative Scenarios

Brookfield RPS - Moody's Analytics House Price Forecasts

- » Coverage: 33 metropolitan areas, 10 provinces and 1 national forecast
- » Dimensions: 3 property styles: aggregate, single-family detached and condo/apartment
- » Updates: Monthly
- » Forecasts: 10 years + Alternative Scenarios

UNITED STATES

U.S. Macro Forecast Database With Alternative Scenarios

- » Coverage: The U.S.
- » Variables: Include GDP, employment, prices, interest rates, banking, credit quality, construction, industry and demographics
- » Periodicity: Quarterly
- » Updates: Monthly
- » Forecast: 30 years + Alternative Scenarios

U.S. States Forecast Database With Alternative Scenarios

- » Coverage: All U.S. states, Puerto Rico, Guam and the Virgin Islands
- » Variables: Include employment, income, demographics, construction, house prices, banking and credit quality
- » Periodicity: Quarterly
- » Updates: Monthly
- » Forecast: 30 years + Alternative Scenarios

U.S. Metropolitan Areas Forecast Database With Alternative Scenarios

- » Coverage: All U.S. metro areas and nine metro areas in Puerto Rico
- » Variables: Include employment, income, prices, demographics, construction, banking and credit quality
- » Periodicity: Quarterly
- » Updates: Monthly
- » Forecast: 30 years + Alternative Scenarios

U.S. State & Metro Detailed Employment & Output Database

- » Coverage: The U.S., all U.S. states and metro areas
- » Variables: Include employment, real and nominal output, and nominal wages for 21 two-digit NAICS categories, 84 three-digit NAICS categories, 281 four-digit NAICS categories, 510 five-digit NAICS categories (U.S. only), one-digit manufacturing aggregates and totals
- » Periodicity: Quarterly (except for the four-digit NAICS for states and metropolitan areas for output and wages and five-digit NAICS for U.S., which are annual)
- » Updates: Monthly
- » Forecast: 30 years

U.S. County Forecast Database

- » Coverage: All U.S. counties
- » Variables: Include one-digit employment, total, wage and salary income, population, labor force and unemployment rate, bankruptcies and retail sales, single-family and multifamily housing stock, existing sales and mortgage originations.
- » Periodicity: Annual
- » Updates: Monthly
- » Forecast: 30 years

U.S. County Detailed Employment & Output Database

- » Coverage: All U.S. counties
- » Variables: Historical coverage beginning as early as 1970 of government, military personnel, farm employment and industrial output forecasts. Include employment, real and nominal output, and nominal wages for 21 two-digit NAICS categories, 84 three-digit NAICS categories, 281 four-digit NAICS categories, 510 five-digit NAICS categories (U.S. only), one-digit manufacturing aggregates and total.
- » Periodicity: Annual (counties); Quarterly (except for the four-digit NAICS for states and metropolitan areas for output and wages and five-digit NAICS for U.S., which are annual)
- » Updates: Monthly
- » Forecast: 30 years

Forecast Databases

UNITED STATES, SPECIALIZED

AutoCycle™

Provides forecasts of car prices in both normal and stressed scenarios, incorporating cyclical economic dynamics affecting the automotive industry.

- » Coverage: More than 81 million transactions
 - Nearly 40 vehicles, by make, model, mileage, and year
 - 6 car segments, like compact or utility
 - 18 body types, like wagon, hatchback, or coupe
 - Six different fuel types, like gas, hybrid, or diesel
- » Updates: Month
- » Forecast: 10 years + Alternative Scenarios

Case-Shiller® Home Price Index Forecasts With Alternative Scenarios

The Moody's Analytics fully specified equilibrium model, based on Case-Shiller® Home Price Indexes, forecasts single-family house prices and identifies long-term influences on prices such as income trends and demographics, and cyclical factors such as joblessness and changes in mortgage rates.

- » Coverage: U.S., all census regions and divisions, all states, all metropolitan areas and divisions, more than 400 U.S. counties, more than 4,000 U.S. zip codes
- » Periodicity: Quarterly
- » Updates: Monthly
- » Forecast: 30 years + Alternative Scenarios

Financial Markets Forecasts

Provides consistent, transparent scenario-specific forecasts for relevant market instruments.

- » Coverage: 50+ countries
- » Variables: Term structure of government bond yields, interest rate swaps and labor rates
- » Periodicity: Monthly
- » Updates: Monthly
- » Forecast: 5 years + Alternative Scenarios

Housing Stock

- » Coverage: U.S. states, metropolitan areas and counties
- » Variables: Single-family, multifamily and mobile home stock, separated into owner occupied, renter occupied and vacant stock
- » Periodicity: Quarterly
- » Updates: Monthly
- » Forecast: 30 years

CreditForecast.com with Alternative Scenarios

CreditForecast.com provides insight into consumers' balance sheets earlier and at a finer level of detail than is available from other sources. It contains history and forecasts for a wide range of household credit, economic and demographic variables at a detailed level of geography. Users are able to examine, segment and stratify credit risk and economic data across states, metropolitan areas, and nonmetro areas of states.

- » Coverage: U.S. national, regional, states, top 200 metro areas, and nonmetro areas of states
- » Variables: Total trades, total balances, high credit/loan amount, utilization, balance outstanding, delinquency rates (% of number), total, 30-day, 60-day, 90-day, 120+ day/collections, defaults, bankruptcies, foreclosures started
- » Periodicity: Monthly
- » Updates: Data updated monthly, forecast updated quarterly
- » Forecast: Five years + Alternative Scenarios

Bank Call Report Forecasts

Provides forecasts that measure the effects of macroeconomic variables on income and balance sheet projections.

- » Coverage:
 - Forecasts based on extensive call report data from the FDIC.
 - Data spans several expansions and recessions over many business cycles (inclusive of M&A activity).
 - Detailed industry-level volume for several hundred income statements and balance sheet line-items.
- » Updates: Quarterly
- » Forecast: 5 years + Alternative Scenarios

Historical Databases

Moody's Analytics provides comprehensive and extensive historical data at the national and subnational levels. Using more than 600 national and international sources, our databases contain millions of economic, financial and demographic time series, covering 180 countries and their subregions..

Accuracy, timeliness and client support are the hallmarks of the Moody's Analytics economic database services. With offices in London, Prague, Sydney and the U.S., our data specialists update data daily from individual national sources and regularly run integrity checks.

GLOBAL

Global Database

Our complete holdings of historical data with more than 280 million economic, demographic and financial time series.

- » Coverage:
 - National: More than 180 countries
 - Subnational: Regions within countries, for example NUTS 1, 2 and 3 and LAU 1 and 2 in Europe; U.S. states, metropolitan areas, counties and ZIP Codes
- » Variables: National accounts, demographics, financial markets, labor markets, consumer indicators, real estate, income and many more
- » Sources: National and private data providers; key multinational data sets such as IMF, OECD, World Bank and Eurostat

Our historical data can be customized by geography or other dimensions to meet your needs, please contact us for more information.

UNITED STATES

U.S. National & Regional Database

- » Coverage: The U.S., states, metropolitan areas, counties, cities and ZIP codes
- » Variables: National accounts, banking and finance, demographics, personal income, prices, leading indicators, industrial production, retail sales, labor market, energy, financial markets, and more
- » Sources: Bureau of Labor Statistics, Bureau of Economic Analysis, Census Bureau, Federal Reserve Board, The Conference Board, National Association of Realtors, Dow Jones, and more than 100 government and private sources

UNITED STATES, SPECIALIZED

Case-Shiller® Home Price Indexes

Case-Shiller® Home Price Indexes are the trusted, authoritative measure of house prices. Case-Shiller® Home Price Indexes use the repeat sales method for index calculation, analyzing data on single-family properties that have two or more recorded sales transactions. The indexes were created in the 1980s by Karl E. Case and Robert J. Shiller, who developed the repeat sales method for accurate house pricing statistics.

- » Coverage: All ZIP Codes, counties, metropolitan areas, metropolitan divisions, states, and census divisions currently covered by the source
 - Super High Tier Repeat Sales Home Price Indexes for select areas
 - The national index, a population-weighted average of the census divisions
 - Indexes for both single-family homes and condominiums are available for many regions
 - Condominium indexes, at the aggregate level
- » Periodicity: Quarterly
- » Updates: Quarterly

Historical Databases

UNITED STATES, SPECIALIZED (continued)

CoreLogic® Home Price Indexes

The CoreLogic Home® Price Index delivers a comprehensive early view of current house price trends. From January 1, 1976, it includes more than 102 million sales transactions spanning 2,197 counties in the U.S. With more than 97,450 monthly time series, it incorporates more than 30 years of repeat sales transactions to create monthly house price indexes covering home price trends at the national, state, county, CBSA (metro areas), and ZIP code levels. Includes an index for the overall, plus a separate one for distress sales.

- » Coverage: The U.S. (featuring whole-market national index), states, core-based statistical areas, and more than 7,000 ZIP Code areas
- » Periodicity: Monthly
- » Updates: Monthly

Housing Stock Database

- » Coverage: U.S. states, metropolitan areas and counties
- » Variables: Single-family, multifamily and mobile home stock, separated into owner occupied, renter occupied and vacant stock
- » Periodicity: Quarterly
- » Updates: Monthly

Black Knight Home Price Indexes

Black Knight Home Price Index shows historical price trends for residential properties in the U.S., offering cost-effective estimates of property values that underlie residential mortgage portfolios and securities. REO discounts down to the ZIP code level are also provided and used to correct for distortions that otherwise occur when REO sales are included in HPI calculations.

- » Coverage: More than 75% of existing loans; 98% down to the ZIP code level. More than 18,500 ZIP codes including many in nondisclosure states. Each ZIP code is broken down into five price tiers (10th, 30th, 50th, 70th and 90th percentiles) to show price range and patterns of change for entry-level, high-end and homes in the middle market
- » Periodicity: Monthly
- » Updates: Monthly

National Association of Realtors: Monthly Supply of Homes

It is commonly held that a six-month supply of home sales shows a market to be in equilibrium and these data are used to gauge the state of a local market. Deviation from that figure can tell you about the current status of the market and may help to anticipate future behavior. Data are expressed in months on the market.

- » Coverage: More than 100 OMB-defined metropolitan statistical areas and metropolitan divisions (beginning in 1990)
- » Variables: Home sales series
- » Periodicity: Monthly
- » Updates: Monthly

National Association of Realtors: Pending Home Sales Index

Pending sales are a leading indicator for sales of existing homes. The NAR's research indicates that more than 80% of pending sales are completed within two months, and most of the remainder within four.

- » Coverage: OMB-defined metropolitan statistical areas and micropolitan areas
- » Variables: 79 series beginning in the first quarter of 2001, indexed to that year
- » Periodicity: Monthly
- » Updates: Monthly

RealtyTrac Foreclosures

RealtyTrac Foreclosures allows for forecasting of house prices and performance of consumer loans regionally using both flow measures (starts) and inventory counts at the aggregate level for every stage of foreclosure—preforeclosure, auction and bank-owned.

- » Coverage: U.S., four regions, nine divisions, 50 states, 29 metropolitan divisions, 366 metropolitan areas, 40,000 ZIP codes
- » Variables: Consist of available inventories (in foreclosure on the last day of the month) as well as starts (properties added in the month) for preforeclosure (notice of default, loss pending), auction (notices of trustee sale, notice of foreclosure), bank-owned (REO) and total number of filings
- » Periodicity: Monthly
- » Updates: Monthly

American Bankers Association's Delinquency Database

- » Coverage: All of the information found in the Consumer Credit Delinquency Bulletin
- » Variables: Number and volume of delinquent U.S. consumer loans including open- and closed-end, direct and indirect, for 12 types including personal, vehicle, property and bankcard
- » Sources: Quarterly survey of 450 banks nationwide, offering a representative view, dating as far back as 1972

Historical Databases

APPENDIX: CROSS-COUNTRY DATASETS

Moody's Analytics enhances its historical databases by including value-added series and historical estimates to address limitations in the raw as-reported data. These can include short history, low frequency, long lag, limited geographic or industrial granularity, and changes in definitions or classifications. Our estimates and value-added series synthesize reported data to overcome these limitations, simplifying macroeconomic analysis and facilitating cross-country comparisons and local analysis. We ensure high quality by using nationally sourced data wherever possible, supplemented by multinational datasets as needed.

ECB (European Central Bank)

Key indicators focusing on balance of payments, bank lending survey, debt, monetary aggregates, interest rates, exchange rates, government finance, loans, deposits, etc. Starts as early as 1970 for selected indicators and country.

- » Coverage: Nations (mostly euro zone and European Union member countries)
- » Periodicity: Daily, weekly, monthly, quarterly and annual
- » Updates: As released

Eurostat

Comprehensive database covering a wide range of indicators for European Union countries and Candidate countries, and including subnational areas within these countries.

- » Coverage: National and subnational down to NUTS 3
- » Variables: Consumption expenditures, retail trade, short-term qualitative surveys, demographic indicators, energy prices, financial indicators, government finances, industrial production, industry turnover, labor and wages, national accounts, prices, real estate indicators, trade, and regional indicators
- » Periodicity: Monthly, quarterly and annual
- » Updates: As released

IMF (International Monetary Fund)

» Balance of Payments

- Contains more than 300,000 quarterly and annual time series data focusing on aggregate and detailed balance of payments indicators from analytical or standard presentations for more than 200 countries or regions.
- Periodicity: Quarterly and annual
- Updates: Monthly

» Currency Composition of Official Foreign Exchange Reserves

- Contains data on the currency composition of official foreign exchange reserves.
- Periodicity: Quarterly and annual
- Updates: Quarterly

» Direction of Trade

- Contains data on the value of merchandise exports and imports between each country and all its trading partners. Total bilateral and multilateral exports and imports are aggregated at national or regional group level. For each reporting country or group, all the trading partners are listed. All exports are valued free on board (f.o.b.). Imports are usually reported cost including insurance and freight (c.i.f.), although a small number of countries report imports f.o.b. To supplement data from reporting countries, estimates are provided by partner countries for nonreporting countries or for those that are slow to report. All data expressed in U.S. dollars.
- Periodicity: Monthly, quarterly and annual
- Updates: Monthly

» Government Finance Statistics

- Specialized macroeconomic statistical system designed to support fiscal analysis. It provides a comprehensive conceptual and accounting framework suitable for analyzing and evaluating fiscal policy, especially the performance of the general government sector and the broader public sector of any country.
- Variables: Detailed annual data on revenue, expenditure and financing transactions. All data conform to basic standards and are comparable from country to country.
- Periodicity: Annual
- Updates: Quarterly

» International Financial Statistics

- The standard statistical source on all aspects of domestic and international finance since 1948. For most countries, includes exchange rates, SDR position, monetary authorities, banking, nonbank finance, money supply, interest rates, prices, trade, and balance of payments.
- Coverage: More than 178 countries and 13 regional aggregates, and start from as early as 1970.
- Variables: Contain more than 9,000 data series. The IMF reports, for most countries of the world, current data needed in the analysis of problems of international payments and of inflation and deflation. The data can be estimated or forecast by the IMF.
- Periodicity: Monthly, quarterly and annual

Historical Databases

APPENDIX: CROSS-COUNTRY DATASETS (CONTINUED)

» Primary Commodity Prices

- Contains USD or SDR indexes of market prices for various commodities including nonfuel commodities and petroleum; indexes are available annually, quarterly, monthly and weekly.
- Periodicity: Daily
- Updates: Daily

» SDR Exchange Rates

- Daily SDRs per currency unit and currency units per SDR exchange rates for more than 50 currencies.
- Periodicity: Daily
- Updates: Daily

» World Economic Outlook

- History and short-term projections of balance of payments, commodity prices, external debt, government finance, inflation, interest rates, national accounts, employment, and trade
- Coverage: World, groupings and selected nations, as early as 1980
- Periodicity: Annual
- Updates: Twice a year

OECD (Organisation for Economic Co-operation and Development)

» Annual National Accounts (ANA)

- Main aggregates and detailed national accounts account for OECD member countries and the euro area.
- Coverage: This data set covers expenditure-based, output-based and income-based GDP, as well as disposable income, saving and net lending. Detailed table contains additional data for the three main sectors of the economy (government, corporations and households).
- Periodicity: Annual

» Business and Consumer Confidence (BCI, CCI)

- Standardized, internationally comparable confidence indicators for 36 countries and four groupings: OECD, Europe, euro zone and G-7.
- Coverage: Groupings and nations, as early as 1985
- Periodicity: Monthly

» Composite Leading Indicators (CLI)

- Provides early signals of turning points in economic activity. Compiled for 29 OECD countries, six nonmember countries, and seven groupings
- Coverage: Groupings and nations, as early as 1960
- Periodicity: Monthly

» International Trade by Commodity Statistics (ITCS)

- ITCS database provides detailed annual imports and exports data for each OECD country by commodity and partner country in term of values (in USD).
- Periodicity: Annual

United Nations Statistics Division

National accounts, with detailed capital, financial, income and production accounts, as early as 1946, for as many as 120 countries.

World Bank

» World Development Indicators

- Coverage: More than 900 indicators per country, including balance of payments, business demographics, external debt defense, interest rates, education, energy, health, income, land and urbanization, pollution, purchasing power parity, technology, tourism, government finance, labor and employment, industry indicator, national accounts, tax, trade polices, and trade.
- Frequency: Annual
- Starts: As early as 1960

» Joint External Debt Hub

- Bilateral and multilateral loans, debt securities, credit exposure, and foreign assets; not all indicators are available for all 200 areas.
- Frequency: Quarterly
- Starts: As early as 1990
- Areas: Nations

» Millennium Development Indicators

- Progress on achieving the eight Millennium Development Goals in more than 200 countries.
- Frequency: Annual
- Starts: As early as 1990
- Areas: Nations

» Quarterly External Debt Statistics

- Debt position and payment schedule for 106 member countries that subscribe to the IMF SDDS or GDDS standards.
- Frequency: Quarterly
- Starts: As early as 1998
- Areas: Nations

» Other data sets

- Africa development indicators, education statistics, enterprise surveys, gender statistics, global economic monitor, health, nutrition and population statistics, quarterly public sector debt

World Trade Organization

» Export prices indexes

» Merchandise trade value and indexes

» Commercial services trade value

CONTACT US

U.S./CANADA
+1.866.275.3266

EMEA
+44.20.7772.5454

ASIA/PACIFIC
+852.3551.3077

OTHER LOCATIONS
+1.610.235.5299

Email us: help@economy.com
Or visit us: www.economy.com

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