



ST. LOUIS FED FINANCIAL STRESS INDEX

List of Data Series Used to Construct the St. Louis Fed Financial Stress Index (STLFSI)

STLFSI Key		
	Label in Chart	Series
Interest Rates	FedFund	Effective federal funds rate
	Treas2y	2-year Treasury
	Treas10y	10-year Treasury
	Treas30y	30-year Treasury
	BAA	Baa-rated corporate
	Mlynch_HighYld_MasterII	Merrill Lynch High-Yield Corporate Master II Index
Mlynch_BBBAA	Merrill Lynch Asset-Backed Master BBB-rated	
Yield Spreads	YieldCurve_10yr3mo	Yield curve: 10-year Treasury minus 3-month Treasury
	Corp_CRS	Corporate Baa-rated bond minus 10-year Treasury (<i>corporate credit risk spread</i>)
	HighYield_CRS	Merrill Lynch High-Yield Corporate Master II Index minus 10-year Treasury (<i>high-yield credit risk spread</i>)
	LiborOIS_3mo	3-month London Interbank Offering Rate–Overnight Index Swap spread (<i>3-month LIBOR-OIS spread</i>)
	TED	3-month Treasury-Eurodollar spread (<i>TED spread</i>)
	CPS_3mo	3-month commercial paper minus 3-month Treasury bill (<i>commercial paper spread (3-month)</i>)
Other Indicators	EMBI	J.P. Morgan Emerging Markets Bond Index Plus
	VIX	Chicago Board Options Exchange Market Volatility Index (<i>VIX</i>)
	Mlynch_BMVI_1mo	Merrill Lynch Bond Market Volatility Index (1-month)
	BIR_10yr	10-year nominal Treasury yield minus 10-year Treasury Inflation Protected Security yield (<i>breakeven inflation rate (10-year)</i>)
	SP500_FI	S&P 500 Financials Index

Note from: <http://research.stlouisfed.org/fred2/series/STLFSI>

As of 07/15/2010 the Vanguard Financial Exchange-Traded Fund series has been replaced with the S&P 500 Financials Index. This change was made to facilitate a more timely and automated updating of the FSI. Switching from the Vanguard series to the S&P series produced no meaningful change in the index.