Note on the NSA auto sales price and retention values

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Moody's Analytics has added the following new series to our global macroeconomic model:

- FVHIRNCUQ.IUSA
- FVHIRNTUQ.IUSA
- FVHIRNUQ.IUSA
- FVHISLCUQ.IUSA
- FVHISLTUQ.IUSA
- FVHISLUQ.IUSA

These are just non-seasonally adjusted versions of our seasonally-adjusted vehicle price indices. We forecasted the NSA series by using the year-over-year growth rates of the SA series, which are forecasted using reduced form stochastic equations.

New equation specification
FVHIRNUQ.IUSA = FVHIRNAQ.IUSA * FVHIRNUQ.IUSA(-4) / FVHIRNAQ.IUSA(-4)

FVHIRNCUQ.IUSA = FVHIRNCAQ.IUSA * FVHIRNCUQ.IUSA(-4) / FVHIRNCAQ.IUSA(-4)

FVHIRNTUQ.IUSA = FVHIRNTAQ.IUSA * FVHIRNTUQ.IUSA(-4) / FVHIRNTAQ.IUSA(-4)

FVHISLUQ.IUSA = FVHISLAQ.IUSA * FVHISLUQ.IUSA(-4) / FVHISLAQ.IUSA(-4)

FVHISLCUQ.IUSA = FVHISLCAQ.IUSA * FVHISLCUQ.IUSA(-4) / FVHISLCAQ.IUSA(-4)

FVHISLTUQ.IUSA = FVHISLTAQ.IUSA * FVHISLTUQ.IUSA(-4) / FVHISLTAQ.IUSA(-4)

Mnemonics referenced in the above equation, for example FET, can be defined using the Mnemonic 411 feature on DataBuffet. Please contact Help@economy.com for assistance.