Data Description and Data Treatment

N°	Series ID	Definition	F	SA	Unit	T	C
1	INDPRO	Industrial Production Index	M	1	2002=100	2	1
2	IPBUSEQ	Industrial Production: Business Equipment	M	1	2002=100	2	1
3	IPDCONGD	Industrial Production: Durable Consumer Goods	M	1	2002=100	2	1
4	IPDMAT	Industrial Production: Durable Materials	M	1	2002=100	2	1
5	IPNCONGD	Industrial Production: Nondurable Consumer Goods	M	1	2002=100	2	1
6	IPNMAT	Industrial Production: nondurable Materials	M	1	2002=100	2	1
7	CPIAUCSL	Consumer Price Index for All Urban Consumers: All Items	M	1	1982-84=100	2	2
8	CPIENGSL	CPIAUCs: Energy	M	1	1982-84=100	2	2
9	CPILEGSL	CPIAUCs: All Items Less Energy	M	1	1982-84=100	2	2
10	CPILFESL	CPIAUCs: All Items Less Food & Energy	M	1	1982-84=100	2	2
11	CPIUFDSL	CPIAUCs: Food	M	1	1982-84=100	2	2
12	CPIULFSL	CPIAUCs: All Items Less Food	M	1	1982-84=100	2	2
13	PPICRM	Producer Price Index: Crude Materials for Further Processing	M	1	1982 = 100	2	3
14	PPIENG	Producer Price Index: Fuels & Related Products & Power	M	0	1982 = 100	2	3
15	PPIFGS	Producer Price Index: Finished Goods	M	1	1982 = 100	2	3
16	PPIIDC	Producer Price Index: Industrial Commodities	M	0	1982 = 100	2	3
17	PPICPE	Producer Price Index: Finished Goods: Capital Equipment	M	1	1982 = 100	2	3
18	PPIACO	Producer Price Index: All Commodities	M	0	1982 = 100	2	3
19	PPIITM	Producer Price Index: Supplies & Components	M	1	1982 = 100	2	3
20	AMBSL	St. Louis Adjusted Monetary Base	M	1	Bil. of $	2	4
21	ADJRESSL	St. Louis Adjusted Reserves	M	1	Bil. of $	2	4
22	CURRSL	Currency Component of M1	M	1	Bil. of $	2	4
23	M1SL	M1 Money Stock	M	1	Bil. of $	2	4
24	M2SL	M2 Money Stock	M	1	Bil. of $	2	4
25	BUSLOANS	Commercial and Industrial Loans at All Commercial Banks	M	1	Bil. of $	2	5
26	CONSUMER	Consumer (Individual) Loans at All Commercial Banks	M	1	Bil. of $	2	5
27	LOANINV	Total Loans and Investments at All Commercial Banks	M	1	Bil. of $	2	5
28	LOANS	Total Loans and Leases at Commercial Banks	M	1	Bil. of $	2	5
29	REALLN	Real Estate Loans at All Commercial Banks	M	1	Bil. of $	2	5
30	TOTALSL	Total Consumer Credit Outstanding	M	1	Bil. of $	2	5
31	GDPC1	Real Gross Domestic Product, 1 Decimal	Q	1	Bil. of Ch. 2000 $	2	6
32	FINSLC1	Real Final Sales of Domestic Product, 1 Decimal	Q	1	Bil. of Ch. 2005 $	2	6
33	GPDIC1	Real Gross Private Domestic Investment, 1 Decimal	Q	1	Bil. of Ch. 2005 $	2	6
34	SLCEC1	Real State & Local Cons. Exp. & Gross Investment, 1 Decimal	Q	1	Bil. of Ch. 2005 $	2	6
35	PRFIC1	Real Private Residential Fixed Investment, 1 Decimal	Q	1	Bil. of Ch. 2005 $	2	6
36	PNFIC1	Real Private Nonresidential Fixed Investment, 1 Decimal	Q	1	Bil. of Ch. 2005 $	2	6
37	IMPGSC1	Real Imports of Goods & Services, 1 Decimal	Q	1	Bil. of Ch. 2005 $	2	6
38	GCEC1	Real Government Cons. Exp. & Gross Investment, 1 Decimal	Q	1	Bil. of Ch. 2005 $	2	6
39	EXPGSC1	Real Exports of Goods & Services, 1 Decimal	Q	1	Bil. of Ch. 2005 $	2	6
40	CBIC1	Real Change in Private Inventories, 1 Decimal	Q	1	Bil. of Ch. 2005 $	1	6
41	PCNDGC96	Real Personal Consumption Expenditures: Nondurable Goods	Q	1	Bil. of Ch. 2005 $	2	6
42	PCESVC96	Real Personal Consumption Expenditures: Services	Q	1	Bil. of Ch. 2005 $	2	6
43	PCDGCC96	Real Personal Consumption Expenditures: Durable Goods	Q	1	Bil. of Ch. 2005 $	2	6
44	PCECC96	Real Personal Consumption Expenditures	Q	1	Bil. of Ch. 2005 $	2	6
45	DGIC96	Real National Defense Gross Investment	Q	1	Bil. of Ch. 2005 $	2	6
46	NDGIC96	Real Federal Nondefense Gross Investment	Q	1	Bil. of Ch. 2005 $	2	6
47	DPIC96	Real Disposable Personal Income	Q	1	Bil. of Ch. 2005 $	2	6
48	PCECTPI	Personal Consumption Expenditures: Chain-type Price Index	Q	1	Index 2005=100	2	5
49	GPDICTPI	Gross Private Domestic Investment: Chain-type Price Index	Q	1	Index 2005=100	2	5
50	GDPCTPI	Gross Domestic Product: Chain-type Price Index	Q	1	Index 2005=100	2	5
51	HOUSTMW	Housing Starts in Midwest Census Region	M	1	Thous. of Units	2	7
52	HOUSTNE	Housing Starts in Northeast Census Region	M	1	Thous. of Units	2	7
53	HOUSTS	Housing Starts in South Census Region	M	1	Thous. of Units	2	7
54	HOUSTW	Housing Starts in West Census Region	M	1	Thous. of Units	2	7
55	PERMIT	New Private Housing Units Authorized by Building Permit	M	1	Thous. of Units	2	7
56	hp	Real House Price	Q	0	index	2	7
57	ULCMFG	Manufacturing Sector: Unit Labor Cost	Q	1	1992 = 100	2	8
58	COMPRMS	Manufacturing Sector: Real Compensation Per Hour	Q	1	1992 = 100	2	8
59	COMPMS	Manufacturing Sector: Compensation Per Hour	Q	1	1992 = 100	2	8
60	HOAMS	Manufacturing Sector: Hours of All Persons	Q	1	1992 = 100	2	8
61	OPHMFG	Manufacturing Sector: Output Per Hour of All Persons	Q	1	1992 = 100	2	8
62	ULCBS	Business Sector: Unit Labor Cost	Q	1	1992 = 100	2	8
63	RCPHBS	Business Sector: Real Compensation Per Hour	Q	1	1992 = 100	2	8
64	HCOMPBS	Business Sector: Compensation Per Hour	Q	1	1992 = 100	2	8
65	HOABS	Business Sector: Hours of All Persons	Q	1	1992 = 100	2	8
66	OPHPBS	Business Sector: Output Per Hour of All Persons	Q	1	1992 = 100	2	8
67	OILPRICE	Spot Oil Price: West Texas Intermediate	M	0	$ per Barrel	2	8
68	MPRIME	Bank Prime Loan Rate	M	0	%	0	9
69	FEDFUNDS	Effective Federal Funds Rate	M	0	%	0	9
70	TB3MS	3-Month Treasury Bill: Secondary Market Rate	M	0	%	0	9
71	GS1	1-Year Treasury Constant Maturity Rate	M	0	%	0	9
72	GS3	3-Year Treasury Constant Maturity Rate	M	0	%	0	9
73	GS10	10-Year Treasury Constant Maturity Rate	M	0	%	0	9
74		GS1-FedFunds	M	0	%	0	9
75		GS10-FedFunds	M	0	%	0	9

76	EMRATIO	Civilian Employment-Population Ratio	M	1	%	1	10
77	CE16OV	Civilian Employment	M	1	Thous.	2	10
78	UNRATE	Civilian Unemployment Rate	M	1	%	1	10
79	UEMPLT5	Civilians Unemployed - Less Than 5 Weeks	M	1	Thous.	2	10
80	UEMP5TO14	Civilian Unemployed for 5-14 Weeks	M	1	Thous.	2	10
81	UEMP15T26	Civilians Unemployed for 15-26 Weeks	M	1	Thous.	2	10
82	UEMP27OV	Civilians Unemployed for 27 Weeks and Over	M	1	Thous.	2	10
83	UEMPMEAN	Average (Mean) Duration of Unemployment	M	1	Weeks	2	10
84	UNEMPLOY	Unemployed	M	1	Thous.	2	10
85	DMANEMP	All Employees: Durable Goods Manufacturing	M	1	Thous.	2	10
86	NDMANEMP	All Employees: Nondurable Goods Manufacturing	M	1	Thous.	2	10
87	SRVPRD	All Employees: Service-Providing Industries	M	1	Thous.	2	10
88	USCONS	All Employees: Construction	M	1	Thous.	2	10
89	USEHS	All Employees: Education & Health Services	M	1	Thous.	2	10
90	USFIRE	All Employees: Financial Activities	M	1	Thous.	2	10
91	USGOOD	All Employees: Goods-Producing Industries	M	1	Thous.	2	10
92	USGOVT	All Employees: Government	M	1	Thous.	2	10
93	USINFO	All Employees: Information Services	M	1	Thous.	2	10
94	USLAH	All Employees: Leisure & Hospitality	M	1	Thous.	2	10
95	USMINE	All Employees: Natural Resources & Mining	M	1	Thous.	2	10
96	USPBS	All Employees: Professional & Business Services	M	1	Thous.	2	10
97	USPRIV	All Employees: Total Private Industries	M	1	Thous.	2	10
98	USSERV	All Employees: Other Services	M	1	Thous.	2	10
99	USTPU	All Employees: Trade, Transportation & Utilities	M	1	Thous.	2	10
100	USWTRADE	All Employees: Wholesale Trade	M	1	Thous.	2	10
101	ORDERS	Business Surveys, ISM Manufacturing, New orders	M	1	index	1	11
102	PRODUCTION	Business Surveys, ISM Manufacturing, Production	M	1	index	1	11
103	EMPLOYMENT	Business Surveys, ISM Manufacturing, Employment	M	1	index	1	11
104	DELIVERIES	Business Surveys, ISM Manufacturing, Deliveries	M	1	index	1	11
105	INVENTORIES	Business Surveys, ISM Manufacturing, Inventories	M	1	index	1	11
106	GSPC	Standard & Poors, 500 Composite, Index, Price Return	M	0	index	2	12
107	BOGAMBSL	Board of Governors Monetary Base	M	1	Bil. of $	2	4
108	CUSR0000SAC	CPI: Commodities	M	1	1982-84=100	2	2
109	BOGNONBR	Non-Borrowed Reserves of Depository Institutions	M	1	Bil. of $	2	4

NOTE: Outliers are detected as values differing from the median more than six times the interquantile difference. Outliers are replaced with the median of the five previous observations. All series are from the Fred II database of the Federal Reserve Bank of St. Louis with the exception of series 56, 74, 75 and of series 101-106. Series 56 is the Census Bureau House Price Index (*new one-family houses sold including value of lot*) deflated by the implicit price deflator for the nonfarm business sector (IPDNBS) taken from the Fred II database. Series 74 and 75 are own calculations. Series 101-105 are taken from ISM web site (http://www.ism.ws), while series 106 is from finance.yahoo.com.

Abbreviations

Categories	Frequency	Transformations	Seasonally Adjusted
1 = Industrial Production	Q = Quarterly	0 = none	0 = no
2 = Consumer Price Indexes	M = monthly*	1 = first difference	1 = yes
3 = Producer Price Indexes		2 = first difference of natural logarithm	
4 = Monetary Aggregates			
5 = Banking			
6 = GDP and Components			
7 = Housing Sector			
8 = Productivity & Cost			
9 = Interest Rates			
10 = Employment and Population			
11 = Survey			
12 = Financial Markets			

* All monthly series are transformed into quarterly observation by simple averages.