

CFNAI Component Data Series

Series	Weights	Transformation	Description	Source	Category
IPMFG	0.021	DLN	Industrial Production: Manufacturing SA, 1997=100	FRB	1
IP	0.021	DLN	Industrial Production Index SA, 1997=100	FRB	1
CUMFG	0.021	DLV	Capacity Utilization: Manufacturing SA, Percent of Capacity	FRB	1
LAGOODA	0.021	DLN	All Employees: Goods-Producing Industries SA, Thousands	BLS	2
LAPRIVA	0.021	DLN	All Employees: Private Nonfarm Payrolls SA, Thousands	BLS	2
IPMDG	0.020	DLN	Industrial Production: Durable Goods Manufacturing SA, 1997=100	FRB	1
LANAGRA	0.020	DLN	Employees on Nonfarm Payrolls SA, Thousands	BLS	2
LAMANUA	0.020	DLN	All Employees: Manufacturing SA, Thousands	BLS	2
IPTP	0.020	DLN	Industrial Production: Final Products and Nonindustrial Supplies SA, 1997=100	FRB	1
LADURGA	0.019	DLN	All Employees: Durable Goods Manufacturing SA, Thousands	BLS	2
IP53	0.019	DLN	Industrial Production: Materials SA, 1997=100	FRB	1
IP531	0.019	DLN	Industrial Production: Materials: Durable SA, 1997=100	FRB	1
IP54	0.018	DLN	Industrial Production: Nonindustrial Supplies SA, 1997=100	FRB	1
NAPMNI	0.018	LV	National Association of Purchasing Managers: Manufacturing: Diffusion Index, New Orders SA, Percent	ISM	4
NAPMOI	0.018	LV	National Association of Purchasing Managers: Manufacturing: Diffusion Index, Production SA, Percent	ISM	1
IPFP	0.018	DLN	Industrial Production: Final Products SA, 1997=100	FRB	1
IP521	0.018	DLN	Industrial Production: Business Equipment SA, 1997=100	FRB	1
NAPMC	0.018	LV	National Association of Purchasing Managers: Manufacturing: Composite Index SA, Percent	ISM	1
NAPMEI	0.016	LV	National Association of Purchasing Managers: Manufacturing: Diffusion Index, Employment SA, Percent	ISM	2
LANDURA	0.016	DLN	All Employees: Nondurable Goods Manufacturing SA, Thousands	BLS	2
TSTH	0.016	DLN	Real Manufacturing and Trade: Sales SA, Millions/Chained/1996\$	BEA	4
IPMND	0.016	DLN	Industrial Production: Nondurable Manufacturing SA, 1997=100	FRB	1
LATRDA	0.016	DLN	All Employees: Retail and Wholesale Trade SA, Thousands	BLS	2
LHELPR	0.015	DLN	Ratio: Help-Wanted Advertising in Newspapers/Number Unemployed SA	Haver1	2
LASERPA	0.015	DLN	All Employees: Service-Producing Industries SA, Thousands	BLS	2
HST	0.015	LN	Housing Starts SAAR, Thousands of Units	Census	3
IP51	0.014	DLN	Industrial Production: Consumer Goods SA, 1997=100	FRB	1
LASRVSA	0.014	DLN	All Employees: Services SA, Thousands (constructed)	BLS	2
TSMH	0.014	DLN	Sales: Manufacturing SA, Millions/Chained/1996\$	BEA	4
IP532	0.014	DLN	Industrial Production: Materials: Nondurable SA, 1997=100	FRB	1
IP511	0.014	DLN	Industrial Production: Durable Consumer Goods SA, 1997=100	FRB	1
LR	0.014	DLV	Civilian Unemployment Rate SA, Percent	BLS	2
TSMDH	0.014	DLN	Sales: Manufacturing: Durable Goods SA, Millions/Chained/1996\$	BEA	4
HPT	0.014	LN	Housing Units Authorized by Building Permit SAAR, Thousands of Units	Census	3
LACONSA	0.014	DLN	All Employees: Construction SA, Thousands	BLS	2
MOCGMC	0.013	DLN	Real Manufacturers' New Orders: Consumer Goods & Materials SA, Millions/1996\$	TCB	4
TRMH	0.013	DLV	Inventory/Sales Ratio: Manufacturing SA, Chained/1996\$	BEA	4
TSWDH	0.013	DLN	Sales: Wholesale: Durable Goods SA, Millions/Chained/1996\$	BEA	4
HSTS	0.013	LN	Housing Starts: South SAAR, Thousands of Units	Census	3
LRM25	0.013	DLV	Civilian Unemployment Rate: Men, 25-54 Years SA, Percent	BLS	2
HSTW	0.013	LN	Housing Starts: West SAAR, Thousands of Units	Census	3
LE	0.012	DLN	Civilian Employment: Sixteen Years & Over SA, Thousands	BLS	2
TRTH	0.012	DLV	Real Manufacturing and Trade: Inventory/Sales Ratio SA, Chained/1996\$	BEA	4
LENA	0.012	DLN	Civilian Employment: Nonagricultural Industries SA, Thousands	BLS	2
LHELP	0.012	DLN	Index of Help-Wanted Advertising in Newspapers SA, 1987=100	TCB	2
YPLTPMH	0.012	DLN	Real Personal Income Less Transfer Payments SAAR, Billions/Chained/1996\$	Haver2	1
HSTMW	0.011	LN	Housing Starts: Midwest SAAR, Thousands of Units	Census	3
NAPMVDI	0.011	LV	National Association of Purchasing Managers: Manufacturing: Diffusion Index, Vendor Deliveries SA, Percent	ISM	4

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TSWH	0.011	DLN	Sales: Merchant Wholesalers SA, Millions/Chained/1996\$	BEA	4
LCUN	0.011	DLV	Weekly Initial Claims For Unemployment Insurance SA, Thousands	TCB	2
TSMNH	0.010	DLN	Sales: Manufacturing: Nondurable Goods SA, Millions/Chained/1996\$	BEA	4
MDOQ	0.010	DLN	Real Manufacturers' New Orders: Durable Goods Industries, Billions/Chained/1996\$	TCB	4
NAPMII	0.010	LV	National Association of Purchasing Managers: Manufacturing: Diffusion Index, Inventory SA, Percent	ISM	4
HSM	0.010	LN	Manufacturers' Shipment of Mobile Homes SAAR, Thousands of Units	Census	3
HSTNE	0.010	LN	Housing Starts: Northeast SAAR, Thousands of Units	Census	3
LATPUTA	0.009	DLN	All Employees: Transportation and Public Utilities SA, Thousands (constructed)	BLS	2
LAFIREA	0.009	DLN	All Employees: Finance, Insurance and Real Estate SA, Thousands	BLS	2
LRMANUA	0.009	DLV	Average Weekly Hours: Manufacturing SA, Hours	BLS	2
TIRH	0.009	DLN	Inventories: Retail Trade EOP, SA, Millions/Chained/1996\$	BEA	4
TRWH	0.008	DLV	Inventory/Sales Ratio: Merchant Wholesalers SA, Chained/1996\$	BEA	4
IP512	0.008	DLN	Industrial Production: Nondurable Consumer Goods SA, 1997=100	FRB	1
CBHM	0.008	DLN	Personal Consumption Expenditures SAAR, Billions/Chained/1996\$	BEA	3
RSH	0.008	DLN	Real Retail Sales SA, Millions/Chained/1996\$	BEA	3
RSDH	0.007	DLN	Real Retail Sales: Durable Goods SA, Millions/Chained/1996\$ (constructed)	CHI1	3
LOMANUA	0.007	DLV	Average Weekly Overtime Hours: Manufacturing SA, Hours	BLS	2
TITH	0.007	DLN	Real Manufacturing & Trade Inventories EOP, SA, Millions/Chained/1996\$	BEA	4
CONSTPV	0.007	DLN	Private nonresidential construction, SAAR Mil\$, Chained/1996\$ (constructed)	CHI2	1
YPDHM	0.006	DLN	Disposable Personal Income SAAR, Billions/Chained/1996\$	BEA	1
CDBHM	0.006	DLN	Personal Consumption Expenditures: Durable Goods SAAR, Billions/Chained/1996\$	BEA	3
CNBHM	0.005	DLN	Personal Consumption Expenditures: Nondurable Goods SAAR, Billions/Chained/1996\$	BEA	3
CDVHM	0.005	DLN	Personal Consumption Expenditures: Motor vehicles and parts SAAR, Millions/Chained/1996\$	BEA	3
TSWNH	0.005	DLN	Sales: Wholesale: Nondurable Goods SA, Millions/Chained/1996\$	BEA	4
RSNH	0.005	DLN	Real Retail Sales: Nondurable Goods SA, Millions/Chained/1996\$ (constructed)	CHI1	3
CSBHM	0.005	DLN	Personal Consumption Expenditures: Services SAAR, Billions/Chained/1996\$	BEA	3
IPB0	0.004	DLN	Industrial Production: Mining SA, 1992=100	FRB	1
MOCNC	0.004	DLN	Real Manufacturers' New Orders: Nondefense Capital Goods Industries SA, Millions/1996\$	TCB	4
TIWH	0.003	DLN	Inventories: Merchant Wholesalers EOP, SA, Millions/Chained/1996\$	BEA	4
TIMDH	0.003	DLN	Inventories: Manufacturing: Durable Goods EOP, SA, Millions/Chained/1996\$	BEA	4
TIMH	0.003	DLN	Inventories: Manufacturing EOP, SA, Millions/Chained/1996\$	BEA	4
CONSTPU	0.003	DLN	Total Public construction, SAAR Mil\$, Chained/1996\$ (constructed)	CHI2	1
LAMINGA	0.003	DLN	All Employees: Mining SA, Thousands	BLS	2
IPUTL	0.002	DLN	Industrial Production: Electric and Gas Utilities SA, 1997=100	FRB	1
TRRH	0.002	DLV	Inventory/Sales Ratio: Retail Trade SA, Chained/1996\$	BEA	4
TIMNH	0.001	DLN	Inventories: Manufacturing: Nondurable Goods EOP, SA, Millions/Chained/1996\$	BEA	4
LAGOVTA	0.001	DLN	All Employees: Government SA, Thousands	BLS	2

For a series y_t , the transformations $x_t = f(y_t)$ are:

1. LV: $x_t = y_t$
2. DLV: $x_t = Dy_t$
3. LN: $x_t = \ln(y_t)$
4. DLN: $x_t = D[\ln(y_t)]$

Source codes:

BEA = Bureau of Economic Analysis
BLS = Bureau of Labor Statistics
Census = Census Bureau

CHI1 = Constructed by Chicago Fed with data from BEA

CHI2 = Constructed by Chicago Fed with data from BEA and Census

FRB = Federal Reserve Board

Haver1 = Constructed by Haver Analytics with data from Conference Board and BLS

Haver2 = Constructed by Haver Analytics with data from BEA

ISM = Institute for Supply Management

TCB = The Conference Board

Categories:

1. Production and Income
2. Employment, Unemployment, and Hours
3. Personal Consumption and Housing
4. Sales, Orders, and Inventories