

Online Appendix A: Data used to construct the major variables in the PCA analysis

In our principal component analysis we use 184 time series, which covers 90% of the time series that can be possibly collected. We list these series below. Variable ID contains abbreviations, which refers to both the type of variable and country. Type of variables are defined as y = output, c = consumption, i = investment, pf = foreign price, ph = domestic price, r_n = risk-free interest rate (nominal), r_{ns} = short-term risk-free interest rate (nominal), rk_n = rental rate of capital (nominal), $spread$ = risk premium, w_n = wage rate (nominal), l = labor, n_n = net worth (nominal), d_{fh} = exchange rate (nominal). Variables are in log-differenced form except for the interest rate measures (r_n , r_{ns} , rk_n)

For output, we use the real GDP; for consumption we use real private final consumption expenditure for household and non-profit institutions serving households; for investment, we use real gross fixed capital formation; for foreign price, we use GDP deflator for the unit value of imported goods; for domestic price we use GDP deflator; for risk-free interest rate we use interbank interest rate with three-month maturity; for short-term risk-free rate we either use the overnight money market rate; for rental rate of capital, we either use corporate bond yield or primary lending rate; for wage rate, we use the hourly earning; for labor, we use employed population of all ages and sectors; for net worth, we use the stock price index of each country; for exchange rate, we use the national currency per US dollar; for risk premium, we calculate the difference between the rental rate of capital and the short-term risk-free rate. Whenever the variable of our first choice is not publicly available or does not cover the sample period, we use variables that we regard as conceptually close to the originally intended variable. When data points (less than 5) are missing, we apply a linear interpolation to obtain a balanced panel.

For output, consumption, investment, domestic price, import prices, wage rate, and labor, we either collect data in seasonally adjusted form or apply our own X-13 ARIMA-SEATS filter. However, we do not apply seasonal adjustment for risk-free interest rate, short-term risk-free interest rate, rental rate of capital, risk spread, net worth, and exchange rate. Countries are denoted by *USA*= United States, *AUS*=Australia, *CAN*=Canada, *JPN*=Japan, *KOR*=South Korea, *MEX*=Mexico, *NZL*=New Zealand, *CHL*=Chile, *MYS*=Malaysia, *PER*=Peru, *SGP*=Singapore, *TWN*=Taiwan, *THA*=Thailand, *HKG*=Hong Kong, *IDN*=Indonesia, *PHL*=Phillippines.

Transformation of data uses the following abbreviations: *lv*=level, Δ *lv*=first difference in level, *ln*=logarithm, Δ *ln*=first difference in logarithm, Δ^2 *ln*=second difference in logarithm.

Data source uses the following abbreviations; *BCdeC*=Banco Central De Chile, *BCRP*=Banco Central De Reserva Del Peru, *BIS* =Bank of International Settlement, *BLS*=US Bureau of Labor Statistics, *COofJ*=Cabinet Office of Japan, *FRB*=Board of Governors of the Federal Reserve System, *FRED*=Federal Reserve Economic Data, *GFS*=Global Financial Database, *IFS*=International Financial Statistics, *ILO*=International Labour Organization, *ILOSTAT*=ILOSTAT database, *IMF*=International Monetary Fund, *OECD*=Organization for Economic Co-operation and Development, *TSB*=Taiwan Statistical Bureau.

In addition we list, in Tables A.2, the 82 selected US variables, which are based on existing FAVAR studies and in Table A.3 the 101 variables for the TP region. We collect data from six individual countries in the region (Australia, Canada, Japan, Mexico, New Zealand, South Korea), since for other countries most of these additional variables are not publicly available. Variable ID uses the FRED acronyms. Same abbreviations used in Table A.1 apply to Table A.2 and A.3 as well.

Table A.1: Data Series: Major US/TP Variables

(a) Output (16 series)

Variable ID	# / Variables	Trans-formation	Source	Notes
1.	y_usa Real GDP, by expenditure (OECD), SA, index 2010=1	$\Delta \ln$	FRED	
2.	y_aus Real GDP, by expenditure (OECD), SA, index 2010=1	$\Delta \ln$	FRED	
3.	y_can Real GDP, by expenditure (OECD), SA, index 2010=1	$\Delta \ln$	FRED	
4.	y_jpn Real GDP: Expenditure Approach (Cabinet Office of Japan), SA, Billions of Chained (2005) Yen	$\Delta \ln$	COofJ	
5.	y_kor Real GDP, by expenditure (OECD), SA, index 2010=1	$\Delta \ln$	FRED	
6.	y_mex Real GDP, by expenditure (OECD), SA, index 2010=1	$\Delta \ln$	FRED	
7.	y_nzl Real GDP, by expenditure (OECD), SA, index 2010=1	$\Delta \ln$	FRED	
8.	y_chl Real GDP (IMF), NSA, index 2010=100	$\Delta \ln$	IFS	Seasonally adjusted by author
9.	y_mys Real GDP (IMF), NSA, index 2010=100	$\Delta \ln$	IFS	Seasonally adjusted by author
10.	y_per Real GDP (IMF), NSA, index 2010=100	$\Delta \ln$	IFS	Seasonally adjusted by author
11.	y_sgp Real GDP (IMF), NSA, index 2010=100	$\Delta \ln$	IFS	Seasonally adjusted by author
12.	y_twn Real GDP, NSA, Taiwan New Dollar	$\Delta \ln$	GFD	Seasonally adjusted by author
13.	y_tha Real GDP in 1988 Baht (GFD), NSA, Thailand Baht	$\Delta \ln$	GFD	Seasonally adjusted by author
14.	y_hkg Real GDP (IMF), NSA, index 2010=100	$\Delta \ln$	IFS	Seasonally adjusted by author
15.	y_idn Real GDP, by expenditure (OECD), SA, index 2010=1	$\Delta \ln$	FRED	
16.	y_phl Real GDP (IMF), NSA, index 2010=100	$\Delta \ln$	IFS	Seasonally adjusted by author

(b) Consumption (14 series)

Variable ID	# / Variables	Trans-formation	Source	Notes
17.	c_usa Real private final consumption expenditure, by expenditure (OECD), SA, index 2010=1	$\Delta \ln$	FRED	
18.	c_aus Real private final consumption expenditure, by expenditure (OECD), SA, index 2010=1	$\Delta \ln$	FRED	

19.	c_can	Real private final consumption expenditure, by expenditure (OECD), SA, index 2010=1	Δln	FRED	
20.	c_jpn	Private consumption (Cabinet Office of Japan), SA, Billions of Chained (2005) Yen	Δln	COofJ	
21.	c_kor	Real private final consumption expenditure, by expenditure (OECD), SA, index 2010=1	Δln	FRED	
22.	c_mex	Real private final consumption expenditure, by expenditure (OECD), SA, index 2010=1	Δln	FRED	
23.	c_nzl	Real private final consumption expenditure, by expenditure (OECD), SA, index 2010=1	Δln	FRED	
24.	c_chl	Other domestic demand (Resto demanda interna, Banco Central de Chile), NSA, Millions of Chained (2008) Pesos	Δln	BCdeC	Seasonally adjusted by author
25.	c_mys	Nominal household consumption expenditure indicator, incl. non profit institutions serving households (IMF), NSA, national currency	Δln	IFS	Converted into real terms using ph_mys; seasonally adjusted by author
26.	c_per	Private consumption (Consumo privado, Banco Central de Reserva del Peru), NSA, Millions of Peruvian Nuevo Sol (Base 2007)	Δln	BCRP	Seasonally adjusted by author
27.	c_twn	Private Final Consumption Expenditure (Taiwan Statistical Bureau), NSA, Millions of Chained (2011) NT\$	Δln	TSB	Seasonally adjusted by author
28.	c_hkg	Nominal household consumption expenditure, incl. non profit institutions serving households (IMF), national currency, NSA	Δln	IFS	Converted into real terms using ph_hkg.
29.	c_idn	Real private final consumption expenditure, by expenditure (OECD), SA, index 2010=1	Δln	FRED	
30.	c_phl	Nominal household consumption expenditure, incl. non profit institutions serving households (IMF), national currency, NSA	Δln	IFS	Converted into real terms using ph_phl; seasonally adjusted by author

(c) Investment (14 series)

Variable # / ID	Variables	Trans-formation	Source	Notes
31.	i_usa	Real fixed capital formation, by expenditure (OECD), SA, index 2010=1	Δln	FRED
32.	i_aus	Real fixed capital formation, by expenditure (OECD), SA, index 2010=1	Δln	FRED
33.	i_can	Real fixed capital formation, by expenditure (OECD), SA, index 2010=1	Δln	FRED
34.	i_jpn	Gross fixed capital formation (Cabinet Office of Japan), SA, Billions of Chained (2005) Yen	Δln	COofJ
35.	i_kor	Real fixed capital formation, by expenditure (OECD), SA, index 2010=1	Δln	FRED
36.	i_mex	Real fixed capital formation, by	Δln	FRED

		expenditure (OECD), SA, index 2010=1			
37.	i_nzl	Real fixed capital formation, by expenditure (OECD), SA, index 2010=1	Δln	FRED	
38.	i_chl	Gross fixed capital formation (Inversión bruta fija, Banco Central de Chile), NSA, Millions of Chained (2008) Pesos	Δln	BCdeC	Seasonally adjusted by author
39.	i_mys	Nominal gross fixed capital formation, corporation, households, and nonprofit institutions serving households (IMF), NSA, national currency	Δln	IFS	Converted into real terms using ph_mys; seasonally adjusted by author
40.	i_per	Gross Fixed Investment (Inversión bruta fija, Banco Central de Reserva del Peru), NSA, Millions of Peruvian Nuevo Sol (Base 2007)	Δln	BCRP	Seasonally adjusted by author
41.	i_twn	Gross fixed capital formation (Taiwan Statistical Bureau), NSA, Millions of Chained (2011) NT\$	Δln	TSB	Seasonally adjusted by author
42.	i_hkg	Nominal gross fixed capital formation, corporation, households, and nonprofit institutions serving households, national currency (IMF), NSA	Δln	IFS	Converted into real terms using ph_hkg; seasonally adjusted by author
43.	i_idn	Real fixed capital formation, by expenditure (OECD), SA, index 2010=1	Δln	FRED	
44.	i_phl	Nominal gross fixed capital formation, corporation, households, and nonprofit institutions serving households, national currency (IMF), NSA	Δln	IFS	Converted into real terms using ph_phl; seasonally adjusted by author

(d) Foreign price (16 series)

Variable # / ID	Variables	Trans-formation	Source	Notes
45.	pf_usa	Goods, deflator / unit value of imports, US\$ (IMF), SA, index	Δln	IFS
46.	pf_aus	Goods, deflator / unit value of imports, US\$ (IMF), SA, index	Δln	IFS
47.	pf_can	Goods, deflator / unit value of imports, US\$ (IMF), SA, index	Δln	IFS
48.	pf_jpn	Goods, deflator / unit value of imports, US\$ (IMF), SA, index	Δln	IFS
49.	pf_kor	Import price index: all commodities (IMF), SA, 2010=100	Δln	IFS
50.	pf_mex	Import price index: all commodities (IMF), SA, 2010=100	Δln	IFS
51.	pf_nzl	Goods, deflator / unit value of imports, US\$ (IMF), SA, index	Δln	IFS
52.	pf_chl	Import price index (World Bank), SA, index	Δln	GFD
53.	pf_mys	Import price index (World Bank), SA, index	Δln	GFD
54.	pf_per	Import price index (World Bank), SA, index	Δln	GFD
55.	pf_sgp	Goods, deflator / unit value of imports, US\$ (IMF), SA, index	Δln	IFS
56.	pf_twn	Import price index (World Bank), SA, index	Δln	GFD

		index		
57.	pf_tha	Goods, deflator / unit value of imports, US\$ (IMF), SA, index	$\Delta \ln$	IFS
58.	pf_hkg	Goods, deflator / unit value of imports, US\$ (IMF), SA, index	$\Delta \ln$	IFS
59.	pf_idn	Import price index (World Bank), SA, index	$\Delta \ln$	GFD
60.	pf_phl	Import price index (World Bank), SA, index	$\Delta \ln$	GFD

(e) Home price (16 series)

Variable # / ID	Variables	Trans-formation	Source	Notes	
61.	ph_usa	GDP: implicit price deflator (OECD), SA, index 2010=100	$\Delta \ln$	FRED	
62.	ph_aua	GDP: implicit price deflator (OECD), SA, index 2010=100	$\Delta \ln$	FRED	
63.	ph_caa	GDP: implicit price deflator (OECD), SA, index 2010=100	$\Delta \ln$	FRED	
64.	ph_jpn	Gross domestic product, deflator (IMF), SA, index 2010=100	$\Delta \ln$	IFS	
65.	ph_kor	GDP Quarterly Deflator (GFD), SA, index	$\Delta \ln$	GFD	
66.	ph_mex	GDP Quarterly Deflator (GFD), SA, index	$\Delta \ln$	GFD	
67.	ph_nzl	GDP: implicit price deflator (OECD), SA, index 2010=100	$\Delta \ln$	FRED	
68.	ph_chl	Consumer Price Index (Banco Central de Chile), NSA, index	$\Delta \ln$	GFD	Seasonally adjusted by author
69.	ph_mys	GDP Quarterly Deflator (GFD), SA, index	$\Delta \ln$	GFD	
70.	ph_per	Gross domestic product, deflator (IMF), NSA, index 2010=100	$\Delta \ln$	IFS	Seasonally adjusted by author
71.	ph_sgp	Gross domestic product, deflator (IMF), NSA, index 2010=100	$\Delta \ln$	IFS	Seasonally adjusted by author
72.	ph_twn	GDP Quarterly Deflator (GFD), SA, index	$\Delta \ln$	GFD	
73.	ph_tha	Consumer Price Index (Bank of Thailand), NSA, index	$\Delta \ln$	GFD	Seasonally adjusted by author
74.	ph_hkg	Gross domestic product, deflator (IMF), NSA, index 2010=100	$\Delta \ln$	IFS	Seasonally adjusted by author
75.	ph_idn	Consumer Price Index (Statistics Indonesia: Central Bureau of Statistics), NSA, index	$\Delta \ln$	GFD	Seasonally adjusted by author
76.	ph_phl	Gross domestic product, deflator (IMF), NSA, index 2010=100	$\Delta \ln$	IFS	Seasonally adjusted by author

(f) Risk-free interest rate (nominal, 15 series)

Variable # / ID	Variables	Trans-formation	Source	Notes
77. r_n_usa	United States 3-month Interbank Rate (FRB), NSA, percent per annum	lv	GFD	
78. r_n_aus	Australia 3-month Interbank Rate (Reserve Bank of Australia), NSA, percent per annum	lv	GFD	
79. r_n_can	Canada 3-month Interbank Rate (Bank of Canada), NSA, percent per annum	lv	GFD	
80. r_n_jpn	Japan 3-month TIBOR (Bank of Japan), NSA, percent per annum	lv	GFD	
81. r_n_kor	3-Month or 90-day Rates and Yields: Interbank Rates (OECD), NSA, percent per annum	lv	FRED	
82. r_n_mex	Mexico 3-month Deposit Rate, NSA, percent per annum	lv	GFD	
83. r_n_nzl	3-Month or 90-day Rates and Yields: Interbank Rates (OECD), NSA, percent per annum	lv	FRED	
84. r_n_chl	Chile Time Deposit Rate, NSA, percent per annum	lv	GFD	
85. r_n_mys	Malaysia 3-month KLIBOR (Bank Negara), NSA, percent per annum	lv	GFD	
86. r_n_sgp	Singapore 3-month SIBOR (Monetary Authority of Singapore), NSA, percent per annum	lv	GFD	
87. r_n_twn	Taiwan 3+ Months CD Yields Secondary Market, NSA, percent per annum	lv	GFD	
88. r_n_tha	Thailand 3-month BIBOR (Bank of Thailand), NSA, percent per annum	lv	GFD	
89. r_n_hkg	Hong Kong 3-month HIBOR (Hong Kong Monetary Authority), NSA, percent per annum	lv	GFD	
90. r_n_idn	Indonesia 3-month Time Deposits, NSA, percent per annum	lv	GFD	
91. r_n_phl	Philippines 1-3 month Time Deposit Rate, NSA, percent per annum	lv	GFD	

(g) Short-term risk-free interest rate (nominal, 14 series)

Variable # / ID	Variables	Trans-formation	Source	Notes
92. r_ns_usa	Immediate rates: less than 24 hrs (OECD), NSA, percent per annum	lv	FRED	
93. r_ns_aus	Immediate rates: less than 24 hrs (OECD), NSA, percent per annum	lv	FRED	
94. r_ns_can	Immediate rates: less than 24 hrs (OECD), NSA, percent per annum	lv	FRED	
95. r_ns_jpn	Immediate rates: less than 24 hrs (OECD), NSA, percent per annum	lv	FRED	
96. r_ns_kor	Immediate rates: less than 24 hrs (OECD), NSA, percent per annum	lv	FRED	

		NSA, percent per annum		
97.	r_ns_mex	Immediate rates: less than 24 hrs (OECD), NSA, percent per annum	lv	FRED
98.	r_ns_nzl	Immediate rates: less than 24 hrs (OECD), NSA, percent per annum	lv	FRED
99.	r_ns_my	Interest rates, money market (IMF), NSA, percent per annum	lv	IFS
100.	r_ns_sgp	Interest rates, money market (IMF), NSA, percent per annum	lv	IFS
101.	r_ns_twn	Overtight Interbank Rate (GFD), NSA, percent per annum	lv	GFD
102.	r_ns_tha	Interest rates, money market (IMF), NSA, percent per annum	lv	IFS
103.	r_ns_hkg	1-week HIBOR (GFD), NSA, percent per annum	lv	GFD
104.	r_ns_idn	Immediate rates: less than 24 hrs (OECD), NSA, percent per annum	lv	FRED
105.	r_ns_phl	Interest rates, money market (IMF), NSA, percent per annum	lv	IFS

(h) Rental rate of capital (nominal, 14 series)

Variable # / ID	Variables	Transformation	Source	Notes
106.	rk_n_usa	Moody's Baa Seasoned Corporate Bond Yield (FRB), NSA, percent per annum	lv	FRED
107.	rk_n_au	Prime Lending Rate (Bank of Canada), NSA, percent per annum	lv	GFD
108.	rk_n_ca	Prime Rate (Reserve Bank of Australia), NSA, percent per annum	lv	GFD
109.	rk_n_jp	Corporate Bond Yield (Bank of Japan), NSA, percent per annum	lv	GFD
110.	rk_n_kr	Corporate Bonds (Bank of Korea), NSA, percent per annum	lv	GFD
111.	rk_n_nz	SME Overdraft Rate (Reserve Bank of New Zealand), NSA, percent per annum	lv	GFD
112.	rk_n_ch	Interest rates, lending rate (IMF), NSA, percent per annum	lv	IFS
113.	rk_n_my	Base Lending Rate (Bank Negara), NSA, percent per annum	lv	GFD
114.	rk_n_sg	Base Lending Rate (Monetary Authority of Singapore), NSA, percent per annum	lv	GFD
115.	rk_n_tw	5-year Corporate Bond Yield (Taiwan Statistical Agency), NSA, percent per annum	lv	GFD
116.	rk_n_th	Prime Lending Rate (Bank of Thailand), NSA, percent per annum	lv	GFD
117.	rk_n_hk	Interest rates, lending rate (IMF), NSA, percent per annum	lv	IFS
118.	rk_n_id	Average Lending Rate for Working Capital (Bank Indonesia), NSA, percent per annum	lv	GFD
119.	rk_n_ph	Commercial Lending rate (Bangka Sentral Ng Pilipinas), NSA, percent per annum	lv	IFS

(i) Risk premium (13 series)

Variable ID	# / Variables	Trans-formation	Source	Notes
120.	spread_usa Spread: rk_n_usa - r_ns_usa	lv		
121.	spread_aus Spread: rk_n_aus - r_ns_aus	lv		
122.	spread_can Spread: rk_n_can - r_ns_can	lv		
123.	spread_jpn Spread: rk_n_jpn - r_ns_jpn	lv		
124.	spread_kor Spread: rk_n_kor - r_ns_kor	lv		
125.	spread_nzl Spread: rk_n_nzl - r_ns_nzl	lv		
126.	spread_chl Spread: rk_n_chl - r_ns_chl	lv		
127.	spread_mys Spread: rk_n_mys - r_ns_mys	lv		
128.	spread_sgp Spread: rk_n_sgp - r_ns_sgp	lv		
129.	spread_twn Spread: rk_n_twn - r_ns_twn	lv		
130.	spread_tha Spread: rk_n_tha - r_ns_tha	lv		
131.	spread_hkg Spread: rk_n_hkg - r_ns_hkg	lv		
132.	spread_phl Spread: rk_n_phl - r_ns_phl	lv		

(j) Wage rate (nominal, 9 series)

Variable ID	# / Variables	Trans-formation	Source	Notes
133.	w_n_usa Average Hourly Earnings of Production and Nonsupervisory Employees: Manufacturing (BLS), SA, national currency	$\Delta \ln$	FRED	
134.	w_n_aus Hourly Wage Rate: All Activities (OECD), NSA, index 2010=1	$\Delta \ln$	FRED	Seasonally adjusted by author
135.	w_n_can Hourly earnings: manufacturing (OECD), SA, national currency	$\Delta \ln$	FRED	
136.	w_n_jpn Hourly earnings: manufacturing (OECD), SA, index 2010=1	$\Delta \ln$	FRED	
137.	w_n_kor Monthly earnings: private sector (OECD), SA, national currency	$\Delta \ln$	FRED	
138.	w_n_mex Hourly earnings: manufacturing (OECD), SA, index 2010=1	$\Delta \ln$	FRED	
139.	w_n_nzl Hourly earnings: manufacturing (OECD), SA, index 2010=100	$\Delta \ln$	FRED	
140.	w_n_twn Average monthly earning (Taiwan Statistical Bureau), NSA, national currency	$\Delta \ln$	TSB	Seasonally adjusted by author
141.	w_n_hkg Wage rates (IMF),NSA, index 2010=100	$\Delta \ln$	IFS	Seasonally adjusted by

(k) Labor (12 series)

Variable # / ID	Variables	Trans-formation	Source	Notes
142. l_usa	Employed population: Aged 15 and over: all persons (OECD), SA	$\Delta \ln$	FRED	
143. l_aus	Employed population: Aged 15 and over: all persons (OECD), SA	$\Delta \ln$	FRED	
144. l_can	Employed population: Aged 15 and over: all persons (OECD), SA	$\Delta \ln$	FRED	
145. l_jpn	Employed population: Aged 15 and over: all persons (OECD), SA	$\Delta \ln$	FRED	
146. l_kor	Employed population: Aged 15 and over: all persons (OECD), SA	$\Delta \ln$	FRED	
147. l_nzl	Employed population: Aged 15 and over: all persons (OECD), SA	$\Delta \ln$	FRED	
148. l_chl	Employed population: Aged 15 and over: all persons (OECD), SA	$\Delta \ln$	FRED	
149. l_per	Employment in manufacturing (IMF), NSA, index 2010=100	$\Delta \ln$	IFS	Seasonally adjusted by author
150. l_twn	Employed, total (Taiwan Statistical Bureau), NSA, persons	$\Delta \ln$	TSB	Seasonally adjusted by author
151. l_tha	Employment total (ILO), NSA, number	$\Delta \ln$	ILOSTAT	Seasonally adjusted by author
152. l_hkg	Employment in manufacturing (ILO), NSA, number	$\Delta \ln$	ILOSTAT	Seasonally adjusted by author
153. l_phl	Employment total (ILO), NSA, number	$\Delta \ln$	ILOSTAT	Seasonally adjusted by author

(l) Net worth (nominal, 16 series)

Variable # / ID	Variables	Trans-formation	Source	Notes
154. n_n_usa	S&P 500 Composite Price Index (w/GFD extension), NSA, index	$\Delta \ln$	GFD	
155. n_n_aus	Australia S&P/ASX 200 Composite, NSA, index	$\Delta \ln$	GFD	
156. n_n_can	Canada S&P/TSX 300 Composite (w/GFD extension), NSA, index	$\Delta \ln$	GFD	
157. n_n_jpn	Nikkei 225 Stock Average (w/GFD extension), NSA, index	$\Delta \ln$	GFD	
158. n_n_kor	Korea SE Stock Price Index (KOSPI), NSA, index	$\Delta \ln$	GFD	
159. n_n_mex	Mexico SE Indice de Precios y Cotizaciones (IPC), NSA, index	$\Delta \ln$	GFD	
160. n_n_nzl	New Zealand SE All-Share Capital Index, NSA, index	$\Delta \ln$	GFD	
161. n_n_chl	Santiago SE Indice General de Precios de Acciones, NSA, index	$\Delta \ln$	GFD	

162.	n_n_mys	Malaysia KLSE Composite (GFD), NSA, index	Δln	GFD
163.	n_n_per	Lima S&P/BVL General Index (w/GFD extension, GFD), NSA, index	Δln	GFD
164.	n_n_sgp	Singapore FTSE Straits-Times Index (GFD), NSA, index	Δln	GFD
165.	n_n_twn	Taiwan SE Capitalization Weighted Index (GFD), NSA, index	Δln	GFD
166.	n_n_tha	Thailand SET General Index (GFD), NSA, index	Δln	GFD
167.	n_n_hkg	Hang Seng Composite Index (GFD), NSA, index	Δln	GFD
168.	n_n_idn	Jakarta SE Composite Index (GFD), NSA, index	Δln	GFD
169.	n_n_phl	Manila SE Composite (GFD), NSA, index	Δln	GFD

(m) Exchange rate (nominal, 15 series)

Variable # / ID	Variables	Trans-formation	Source	Notes	
170.	d_fh_aus	Foreign exchange rate, US dollar to one foreign currency (FRB), NSA, national currency	Δln	FRED	converted into foreign currency to one US\$.
171.	d_fh_can	Foreign exchange rate, foreign currency to one US\$ (FRB), NSA, national currency	Δln	FRED	
172.	d_fh_jpn	Foreign exchange rate, foreign currency to one US\$ (FRB), NSA, national currency	Δln	FRED	
173.	d_fh_kor	Foreign exchange rate, foreign currency to one US\$ (FRB), NSA, national currency	Δln	FRED	
174.	d_fh_mex	National currency to US dollar exchange rate: average of daily rates (OECD), NSA, national currency	Δln	FRED	
175.	d_fh_nzl	Foreign exchange rate, US dollar to one foreign currency (FRB), NSA, national currency	Δln	FRED	converted into foreign currency to one US\$.
176.	d_fh_chl	National currency to US dollar exchange rate: average of daily rates (OECD), NSA, national currency	Δln	FRED	
177.	d_fh_mys	Foreign exchange rate, foreign currency to one US\$ (FRB), NSA, national currency	Δln	FRED	
178.	d_fh_per	Peru New Sol per US Dollar, NSA, national currency	Δln	GFD	
179.	d_fh_sgp	Foreign exchange rate, foreign currency to one US\$ (FRB), NSA, national currency	Δln	FRED	
180.	d_fh_twn	Foreign exchange rate, foreign currency to one US\$ (FRB), NSA, national currency	Δln	FRED	
181.	d_fh_tha	Foreign exchange rate, foreign currency to one US\$ (FRB), NSA, national currency	Δln	FRED	
182.	d_fh_hkg	Foreign exchange rate, foreign currency to one US\$ (FRB), NSA, national currency	Δln	FRED	
183.	d_fh_idn	National currency to US dollar exchange rate: average of daily rates (OECD), NSA, national currency	Δln	FRED	
184.	d_fh_phl	Phillippines Peso per US Dollar, NSA, national currency	Δln	GFD	

Table A.2: Data Series: Additional US Variables

(a) Output and Income (16 series)

Variable ID	# / Variables	Trans-formation	Source	Notes
1	IPFINAL Industrial Production: Final Products (Market Group) (FED), SA	$\Delta \ln$	FRED	
2	IPCONGD Industrial Production: Consumer Goods (FED), SA	$\Delta \ln$	FRED	
3	IPDCONGD Industrial Production: Durable Consumer Goods (FED), SA	$\Delta \ln$	FRED	
4	IPNCONGD Industrial Production: Nondurable Consumer Goods (FED), SA	$\Delta \ln$	FRED	
5	IPBUSEQ Industrial Production: Business Equipment (FED), SA	$\Delta \ln$	FRED	
6	IPMAT Industrial Production: Materials (FED), SA	$\Delta \ln$	FRED	
7	IPDMAT Industrial Production: Durable Materials (FED), SA	$\Delta \ln$	FRED	
8	IPNMAT Industrial Production: Nondurable Materials (FED), SA	$\Delta \ln$	FRED	
9	IPMAN Industrial Production: Manufacturing (NAICS) (FED), SA	$\Delta \ln$	FRED	
10	INDPRO Industrial Production Index (FED), SA	$\Delta \ln$	FRED	
11	USASARTMISMEI Total Retail Trade in United States (OECD), SA	$\Delta \ln$	FRED	
12	MCUMFN Capacity Utilization: Manufacturing (NAICS) (FED), SA	$\Delta \ln$	FRED	
13	NAPM ISM Manufacturing: PMI Composite Index (ISM), SA	lv	FRED	
14	NAPMPI ISM Manufacturing: Production Index (ISM), SA	lv	FRED	
15	DSPIC96 Real Disposable Personal Income (BEA), SA	$\Delta \ln$	FRED	
16	W875RX1 Real personal income excluding current transfer receipts (BEA), SA	$\Delta \ln$	FRED	

(b) Labor (26 series)

Variable ID	# / Variables	Trans-formation	Source	Notes
17	UNRATE Civilian Unemployment Rate (BLS), SA	lv	FRED	
18	UEMPMEAN Average (Mean) Duration of Unemployment (BLS), SA	$\Delta \ln$	FRED	
19	LRHUTTTUSQ Harmonized Unemployment: Total: All Persons for the United States (OECD), SA	$\Delta \ln$	FRED	

	156S						
20	UEMPL T5	Number of Civilians Unemployed for Less Than 5 Weeks (BLS), SA	lv	FRED			
21	LNU030 08756	Number of Civilians Unemployed for 5 to 14 Weeks (BLS), NSA	Δ lv	FRED	Seasonally author	adjusted	by
22	LNU030 08516	Number of Civilians Unemployed for 15 Weeks and Over (BLS), NSA	Δ lv	FRED	Seasonally author	adjusted	by
23	LNU030 08876	Number of Civilians Unemployed for 15 to 26 Weeks (BLS), NSA	Δ lv	FRED	Seasonally author	adjusted	by
24	LNU030 08636	Number of Civilians Unemployed for 27 Weeks and Over (BLS), NSA	Δ lv	FRED	Seasonally author	adjusted	by
25	USPRIV	All Employees: Total Private Industries (BLS), SA	Δ ln	FRED			
26	USGOO D	All Employees: Goods-Producing Industries (BLS), SA	Δ ln	FRED			
27	USMINE	All Employees: Mining and logging (BLS), SA	Δ ln	FRED			
28	USCON S	All Employees: Construction (BLS), SA	Δ ln	FRED			
29	DMANE MP	All Employees: Durable goods (BLS), SA	Δ ln	FRED			
30	NDMAN EMP	All Employees: Nondurable goods (BLS), SA	Δ ln	FRED			
31	USTPU	All Employees: Trade, Transportation and Utilities (BLS), SA	Δ ln	FRED			
32	USWTR ADE	All Employees: Wholesale Trade (BLS), SA	Δ ln	FRED			
33	USTRA DE	All Employees: Retail Trade (BLS), SA	Δ ln	FRED			
34	USFIRE	All Employees: Financial Activities (BLS), SA	Δ ln	FRED			
35	SRVPR D	All Employees: Service-Providing Industries (BLS), SA	Δ ln	FRED			
36	USGOV T	All Employees: Government (BLS), SA	Δ^2 ln	FRED			
37	LFEAA GTTUS Q647S	Employment by Economic Activity: Agriculture: All Persons for the United States (OECD), SA	Δ ln	FRED			
38	AWHM AN	Average Weekly Hours of Production and Nonsupervisory Employees: Manufacturing (BLS), SA	lv	FRED			
39	AWOT MAN	Average Weekly Overtime Hours of Production and Nonsupervisory Employees: Manufacturing (BLS), SA	lv	FRED			
40	NAPMEI	ISM Manufacturing: Employment Index (ISM), SA	lv	FRED			
41	CES2000 000008	Average Hourly Earnings of Production and Nonsupervisory Employees: Construction (BLS), SA	Δ^2 ln	FRED			
42	CES0600 000008	Average Hourly Earnings of Production and Nonsupervisory Employees: Goods-Producing (BLS)	Δ^2 ln	FRED			

(c) Demand Components (13 series)

Variable # / ID	Variables	Trans-formation	Source	Notes
43	PCE Personal Consumption Expenditures (BEA), SA	$\Delta \ln$	FRED	
44	PCEDG Personal Consumption Expenditures: Durable Goods (BEA), SA	$\Delta \ln$	FRED	
45	PCEND Personal Consumption Expenditures: Nondurable Goods (BEA), SA	$\Delta \ln$	FRED	
46	PCES Personal Consumption Expenditures: Services (BEA), SA	$\Delta \ln$	FRED	
47	NAPMII ISM Manufacturing: Inventories Index (ISM), NSA	lv	FRED	Seasonally adjusted by author
48	NAPMNI ISM Manufacturing: New Orders Index (ISM), SA	lv	FRED	
49	NAPMSDI ISM Manufacturing: Supplier Deliveries Index (ISM), SA	lv	FRED	
50	HOUST Housing Starts: Total: New Privately Owned Housing Units Started (Census), SA	$\Delta \ln$	FRED	
51	HOUSTNE Housing Starts in Northeast Census Region (Census), SA	$\Delta \ln$	FRED	
52	HOUSTMW Housing Starts in Midwest Census Region (Census), SA	$\Delta \ln$	FRED	
53	HOUSTS Housing Starts in South Census Region (Census), SA	$\Delta \ln$	FRED	
54	HOUSTW Housing Starts in West Census Region (Census), SA	$\Delta \ln$	FRED	
55	PERMIT New Private Housing Units Authorized by Building Permits (Census), SA	$\Delta \ln$	FRED	

(d) Money and Credit Quantity Aggregates (5 series)

Variable # / ID	Variables	Trans-formation	Source	Notes
56	M1SL M1 Money Stock (FED), SA	$\Delta^2 \ln$	FRED	
57	M2SL M2 Money Stock (FED), SA	$\Delta \ln$	FRED	
58	CURRCIR Currency in Circulation (FED), NSA	$\Delta \ln$	FRED	Seasonally adjusted by author
59	BUSLOANS Commercial and Industrial Loans, All Commercial Banks (FED), SA	$\Delta \ln$	FRED	
60	TOTALS Total Consumer Credit Owned and Securitized, Outstanding (FED), SA	$\Delta \ln$	FRED	

(e) Other Nominal Variables (22 series)

Variable ID	# / Variables	Trans-formation	Source	Notes	
61	NAPMP RI	ISM Manufacturing: Prices Index (ISM), NSA	lv	FRED	Seasonally adjusted by author
62	PPIFGS	Producer Price Index by Commodity for Finished Goods (BLS), SA	Δ ln	FRED	
63	PPIFCG	Producer Price Index by Commodity for Finished Consumer Goods (BLS), SA	Δ ln	FRED	
64	PPIITM	Producer Price Index by Commodity Intermediate Materials: Supplies and Components (BLS), SA	Δ ln	FRED	
65	PPICRM	Producer Price Index by Commodity for Crude Materials for Further Processing (BLS), SA	Δ ln	FRED	
66	CPIAPP SL	Consumer Price Index for All Urban Consumers: Apparel (BLS), SA	Δ ln	FRED	
67	CPITRN SL	Consumer Price Index for All Urban Consumers: Transportation (BLS), SA	Δ ln	FRED	
68	CPIMED SL	Consumer Price Index for All Urban Consumers: Medical Care (BLS), SA	Δ ln	FRED	
69	CUSR00 00SAC	Consumer Price Index for All Urban Consumers: Commodities (BLS), SA	Δ ln	FRED	
70	CUSR00 00SAD	Consumer Price Index for All Urban Consumers: Durables (BLS), SA	Δ ln	FRED	
71	CUSR00 00SAS	Consumer Price Index for All Urban Consumers: Services (BLS), SA	Δ ln	FRED	
72	CPIULF SL	Consumer Price Index for All Urban Consumers: All Items Less Food (BLS), SA	Δ ln	FRED	
73	CUSR00 00SA0L 2	Consumer Price Index for All Urban Consumers: All items less shelter (BLS), SA	Δ ln	FRED	
74	CUSR00 00SA0L 5	Consumer Price Index for All Urban Consumers: All items less medical care (BLS), SA	Δ ln	FRED	
75	PCEPI	Personal Consumption Expenditures: Chain-type Price Index (BEA), SA	Δ ln	FRED	
76	TB6MS	6-Month Treasury Bill: Secondary Market Rate (FED), NSA	Δ lv	FRED	
77	GS1	1-Year Treasury Constant Maturity Rate (FED), NSA	Δ lv	FRED	
78	GS5	5-Year Treasury Constant Maturity Rate (FED), NSA	Δ lv	FRED	
79	AAA	Moody's Seasoned Aaa Corporate Bond Yield (FED), NSA	Δ lv	FRED	
80	EXSZUS	Switzerland / U.S. Foreign Exchange Rate (FED), NSA	Δ ln	FRED	
81	EXUSU K	U.S. / U.K. Foreign Exchange Rate (FED), NSA	Δ ln	FRED	
82	TWEXM MTH	Trade Weighted U.S. Dollar Index: Major Currencies (FED), NSA	Δ ln	FRED	

Table A.3: Data Series: Additional TP Variables

(a) Output and Income (28 series)

Variable ID	# / Variables	Variables	Trans-formation	Source	Notes
1	PRMNT O01AU Q156S	Total Manufacturing Production for Australia (OECD), SA	$\Delta \ln$	FRED	
2	PRMNT O01CAQ 189S	Total Manufacturing Production for Canada (OECD), SA	$\Delta \ln$	FRED	
3	PRMNT O01JPQ 661N	Total Manufacturing Production for Japan (OECD), NSA	$\Delta \ln$	FRED	Seasonally adjusted by author
4	PRMNT O01KRQ 661N	Total Manufacturing Production for the Republic of Korea (OECD), NSA	$\Delta \ln$	FRED	Seasonally adjusted by author
5	PRMNT O01MX Q661N	Total Manufacturing Production for Mexico (OECD), NSA	$\Delta \ln$	FRED	Seasonally adjusted by author
6	PRMNT O01NZQ 189S	Total Manufacturing Production for New Zealand (OECD), SA	$\Delta \ln$	FRED	
7	AUSPR OINDQI SMEI	Production of Total Industry in Australia (OECD), SA	$\Delta \ln$	FRED	
8	CANPR OINDQI SMEI	Production of Total Industry in Canada (OECD), SA	$\Delta \ln$	FRED	
9	JPNPRO INDQIS MEI	Production of Total Industry in Japan (OECD), SA	$\Delta \ln$	FRED	
10	KORPR OINDQI SMEI	Production of Total Industry in Korea (OECD), SA	$\Delta \ln$	FRED	
11	PRINTO 02MXQ6 61S	Total Industry Production Including Construction for Mexico (OECD), SA	$\Delta \ln$	FRED	
12	NZLPR OINDQI SMEI	Production of Total Industry in New Zealand (OECD), SA	$\Delta \ln$	FRED	
13	PRCNT O01AU Q189S	Total Construction for Australia (OECD), SA	$\Delta \ln$	FRED	
14	PRCNT O01CAQ 189S	Total Construction for Canada (OECD), SA	$\Delta \ln$	FRED	
15	PRCNT O01MX Q661N	Total Construction for Mexico (OECD), NSA	$\Delta \ln$	FRED	Seasonally adjusted by author
16	PRCNT O01NZQ 189S	Total Construction for New Zealand (OECD), SA	$\Delta \ln$	FRED	

17	PRINTO 01AUQ6 61N	Total Industry Production Excluding Construction for Australia, (OECD), NSA	Δln	FRED	Seasonally adjusted by author
18	PRINTO 01CAQ1 89S	Total Industry Production Excluding Construction for Canada (OECD), SA	Δln	FRED	
19	PRINTO 01JPQ6 1N	Total Industry Production Excluding Construction for Japan (OECD), NSA	Δln	FRED	Seasonally adjusted by author
20	PRINTO 01KRQ6 61N	Total Industry Production Excluding Construction for the Republic of Korea (OECD), NSA	Δln	FRED	Seasonally adjusted by author
21	PRINTO 01MXQ6 61S	Total Industry Production Excluding Construction for Mexico (OECD), SA	Δln	FRED	
22	PRINTO 01NZQ1 89S	Total Industry Production Excluding Construction for New Zealand (OECD), SA	Δln	FRED	
23	AUSSA RTQISM EI	Total Retail Trade in Australia (OECD), SA	Δln	FRED	
24	CANSA RTQISM EI	Total Retail Trade in Canada (OECD), SA	Δln	FRED	
25	JPNSAR TQISME I	Total Retail Trade in Japan (OECD), SA	Δln	FRED	
26	NZLSA RTQISM EI	Total Retail Trade in New Zealand (OECD), SA	Δln	FRED	
27	BSCUR T02JPQ1 60S	Business Tendency Surveys for Manufacturing: Capacity Utilization: Rate of Capacity Utilization: European Commission and National Indicators for Japan (OECD), SA	lv	FRED	
28	BSCUR T02NZQ 160S	Business Tendency Surveys for Manufacturing: Capacity Utilization: Rate of Capacity Utilization: European Commission and National Indicators for New Zealand (OECD), SA	lv	FRED	

(b) Labor (25 series)

Variable # / ID	Variables	Trans-formation	Source	Notes
29 LRUN64 TTAUQ 156S	Unemployment Rate: Aged 15-64: All Persons for Australia (OECD), SA	Δlv	FRED	
30 LRUNT TTTCA Q156S	Unemployment Rate: Aged 15 and Over: All Persons for Canada (OECD), SA	Δlv	FRED	
31 LRUN64 TTJPQ1	Unemployment Rate: Aged 15-64: All Persons for Japan (OECD), SA	Δlv	FRED	

	56S				
32	LRUNT TTTKR Q156S	Unemployment Rate: Aged 15 and Over: All Persons for the Republic of Korea (OECD), SA	lv		FRED
33	LRUNT TTTMX Q156S	Unemployment Rate: Aged 15 and Over: All Persons for Mexico (OECD), SA	Δlv		FRED
34	LRUN64 TTNZQ1 56S	Unemployment Rate: Aged 15-64: Persons for New Zealand (OECD), SA	All	Δlv	FRED
35	LRHUT TTTAU Q156S	Harmonized Unemployment: Total: Persons for Australia (OECD), SA	All	Δln	FRED
36	LRHUT TTTCA Q156S	Harmonized Unemployment: Total: Persons for Canada (OECD), SA	All	Δln	FRED
37	LRHUT TTTJPQ 156S	Harmonized Unemployment: Total: Persons for Japan (OECD), SA	All	Δln	FRED
38	LFHUTT TTKRQ6 47S	Total Harmonized Unemployment: Persons for the Republic of Korea (OECD), SA	All	Δln	FRED
39	LRHUT TTTMX Q156S	Harmonized Unemployment: Total: Persons for Mexico (OECD), SA	All	Δln	FRED
40	LRHUT TTTNZ Q156S	Harmonized Unemployment: Total: Persons for New Zealand (OECD), SA	All	Δln	FRED
41	LFEAC NTTAU Q647S	Employment by Economic Activity: Construction: All Persons for Australia (OECD), SA	All	Δln	FRED
42	LFEAIC TTCAQ6 47S	Employment by Economic Activity: Industry Including Construction: All Persons for Canada (OECD), SA	All	Δln	FRED
43	LFEAIC TTJPQ6 47S	Employment by Economic Activity: Industry Including Construction: All Persons for Japan (OECD), SA	All	Δln	FRED
44	LFEASE TTAUQ 647S	Employment by Economic Activity: Services: All Persons for Australia (OECD), SA	All	Δln	FRED
45	LFEASE TTCAQ6 47S	Employment by Economic Activity: Services: All Persons for Canada (OECD), SA	All	Δln	FRED
46	LFEASE TTJPQ6 47S	Employment by Economic Activity: Services: All Persons for Japan (OECD), SA	All	Δln	FRED
47	LFEASE TTKRQ6 47S	Employment by Economic Activity: Services: All Persons for the Republic of Korea (OECD), SA	All	Δln	FRED
48	LFEASE TTNZQ6 47S	Employment by Economic Activity: Services: All Persons for New Zealand (OECD), SA	All	Δln	FRED
49	LFEAA GTTAU Q647S	Employment by Economic Activity: Agriculture: All Persons for Australia (OECD), SA	All	Δln	FRED
50	LFEAA GTTCA Q647S	Employment by Economic Activity: Agriculture: All Persons for Canada (OECD), SA	All	Δln	FRED

51	LFEAA GTTJPQ 647S	Employment by Economic Activity: Agriculture: All Persons for Japan (OECD), SA	Δln	FRED
52	LFEAA GTTKR Q647S	Employment by Economic Activity: Agriculture: All Persons for the Republic of Korea (OECD), SA	Δln	FRED
53	LFEAA GTTNZ Q647S	Employment by Economic Activity: Agriculture: All Persons for New Zealand (OECD), SA	Δln	FRED

(c) Demand Components (7 series)

Variable # / ID	Variables	Trans-formation	Source	Notes
54	WSCND W01AU Q661S	Total Dwellings and Residential Buildings by Stage of Construction, Started for Australia (OECD), SA	Δln	FRED
55	WSCND W01CA Q661S	Total Dwellings and Residential Buildings by Stage of Construction, Started for Canada (OECD), SA	Δln	FRED
56	WSCND W01JPQ 661S	Total Dwellings and Residential Buildings by Stage of Construction, Started for Japan (OECD), SA	Δln	FRED
57	AUSPER MITQIS MEI	Permits Issued for Dwelling in Australia (OECD), SA	Δln	FRED
58	CANPE RMITQI SMEI	Permits Issued for Dwelling in Canada (OECD), SA	Δln	FRED
59	KORPE RMITQI SMEI	Permits Issued for Dwelling in Korea (OECD), SA	Δln	FRED
60	NZLPER MITQIS MEI	Permits Issued for Dwelling in New Zealand (OECD), SA	Δln	FRED

(d) Money and Credit Quantity Aggregates (21 series)

Variable # / ID	Variables	Trans-formation	Source	Notes
61	MANM M101AU Q189S	M1 for Australia (OECD), SA	Δln	FRED
62	MANM M101CA Q189S	M1 for Canada (OECD), SA	Δln	FRED
63	MANM	M1 for Japan (OECD), SA	Δln	FRED

	M101JP Q189S							
64	MANM M101KR Q189S	M1 for the Republic of Korea (OECD), SA	Δ ln	FRED				
65	MANM M101M XQ189S	M1 for Mexico (OECD), SA	Δ ln	FRED				
66	MANM M101NZ Q189S	M1 for New Zealand (OECD), SA	Δ ln	FRED				
67	MAM2A 2CAM18 9S	M2, Alternate Definition 2 for Canada (OECD), SA	Δ ln	FRED				
68	MYAG M2JPM1 89S	M2 for Japan (OECD), SA	Δ ln	FRED				
69	MYAG M2KRM 189S	M2 for Republic of Korea (OECD), SA	Δ^2 ln	FRED				
70	MYAG M2MX M189N	M2 for Mexico (OECD), SA	Δ^2 ln	FRED				
71	MABM M301AU Q189S	M3 for Australia (OECD), SA	Δ ln	FRED				
72	MABM M301NZ Q189S	M3 for New Zealand (OECD), SA	Δ ln	FRED				
73	CRDQA UBPABI S	Credit to Private Non-Financial Sector By Domestic Banks, Adjusted For Breaks, for Australia (BIS), NSA	Δ ln	FRED	Seasonally author	adjusted	by	
74	CRDQC ABPABI S	Credit to Private Non-Financial Sector By Domestic Banks, Adjusted For Breaks, for Canada (OECD), NSA	Δ ln	FRED	Seasonally author	adjusted	by	
75	CRDQJP BPABIS	Credit to Private Non-Financial Sector By Domestic Banks, Adjusted For Breaks, for Japan (BIS), NSA	Δ ln	FRED	Seasonally author	adjusted	by	
76	CRDQK RBPABI S	Credit to Private Non-Financial Sector By Domestic Banks, Adjusted For Breaks, for Korea (BIS), NSA	Δ^2 ln	FRED	Seasonally author	adjusted	by	
77	CRDQM XBPABI S	Credit to Private Non-Financial Sector By Domestic Banks, Adjusted For Breaks, for Mexico (BIS), NSA	Δ ln	FRED	Seasonally author	adjusted	by	
78	CRDQA UAHAB IS	Total Credit to Households and Non-Profit Institutions Serving Households, Adjusted For Breaks, for Australia (BIS), NSA	Δ^2 ln	FRED	Seasonally author	adjusted	by	
79	CRDQC AAHAB IS	Total Credit to Households and Non-Profit Institutions Serving Households, Adjusted For Breaks, for Canada (BIS), NSA	Δ^2 ln	FRED	Seasonally author	adjusted	by	
80	CRDQJP AHABIS	Total Credit to Households and Non-Profit Institutions Serving Households, Adjusted For Breaks, for Japan (BIS), NSA	Δ^2 ln	FRED	Seasonally author	adjusted	by	
81	CRDQK RAHABI S	Total Credit to Households and Non-Profit Institutions Serving Households, Adjusted For Breaks, for Korea (BIS), NSA	Δ ln	FRED	Seasonally author	adjusted	by	

(e) Other Nominal Variables (20 series)

Variable ID	# / Variables	Variables	Trans-formation	Source	Notes
82	PIEAMP 01AUQ6 61N	Producer Prices Index: Economic Activities: Total Manufacturing for Australia (OECD), NSA	$\Delta \ln$	FRED	82
83	PIEAMP 01CAQ6 61N	Producer Prices Index: Economic Activities: Total Manufacturing for Canada (OECD), NSA	$\Delta \ln$	FRED	83
84	PIEAMP 01NZQ6 61N	Producer Prices Index: Economic Activities: Total Manufacturing for New Zealand (OECD), NSA	$\Delta \ln$	FRED	84
85	PISPF0 1JPQ661 N	Producer Prices Index: Stage of Processing: Total Finished Goods for Japan (OECD), NSA	$\Delta \ln$	FRED	85
86	PISPF0 1KRQ66 1N	Producer Prices Index: Stage of Processing: Total Finished Goods for the Republic of Korea (OECD), NSA	$\Delta \ln$	FRED	86
87	PITGCG 01JPQ66 1N	Producer Prices Index: Total Consumer Goods for Japan (OECD), NSA	$\Delta \ln$	FRED	87
88	PISPIG0 1JPQ661 N	Producer Prices Index: Stage of Processing: Total Intermediate Goods for Japan (OECD), NSA	$\Delta \ln$	FRED	88
89	PISPIG0 1KRQ66 1N	Producer Prices Index: Stage of Processing: Total Intermediate Goods for the Republic of Korea (OECD), NSA	$\Delta \ln$	FRED	89
90	AUSCPI SXHQIN MEI	Consumer Price Index: Services Less Housing for Australia (OECD), NSA	$\Delta \ln$	FRED	90
91	CANCPI SXHQIN MEI	Consumer Price Index: Services Less Housing for Canada (OECD), NSA	$\Delta \ln$	FRED	91
92	JPNCPI XHQIN MEI	Consumer Price Index: Services Less Housing for Japan (OECD), NSA	$\Delta \ln$	FRED	92
93	KORCPI SXHQIN MEI	Consumer Price Index: Services Less Housing for Korea (OECD), NSA	$\Delta \ln$	FRED	93
94	MEXCPI SXHQIN MEI	Consumer Price Index: Services Less Housing for Mexico (OECD), NSA	$\Delta^2 \ln$	FRED	94
95	NZLCPI SXHQIN MEI	Consumer Price Index: Services Less Housing for New Zealand (OECD), NSA	$\Delta \ln$	FRED	95
96	AUSCPI CORQIN MEI	Consumer Price Index: All Items Excluding Food and Energy for Australia (OECD), NSA	$\Delta \ln$	FRED	96
97	CANCPI CORQIN MEI	Consumer Price Index: All Items Excluding Food and Energy for Canada (OECD), NSA	$\Delta \ln$	FRED	97
98	JPNCPI CORQIN MEI	Consumer Price Index: All Items Excluding Food and Energy for Japan (OECD), NSA	$\Delta \ln$	FRED	98

99	KORCPI CORQIN MEI	Consumer Price Index: All Items Excluding Food and Energy for Korea (OECD), NSA	$\Delta \ln$	FRED	99
100	MEXCPI CORQIN MEI	Consumer Price Index: All Items Excluding Food and Energy for Mexico (OECD), NSA	$\Delta^2 \ln$	FRED	100
101	NZLCPI CORQIN MEI	Consumer Price Index: All Items Excluding Food and Energy for New Zealand (OECD), NSA	$\Delta \ln$	FRED	101