DATA APPENDIX

“U.S. Real Exchange Rate Fluctuations and Relative Price Fluctuations”
Caroline Betts and Timothy Kehoe

I. ORIGINAL SERIES: DESCRIPTION

A. ANNUAL SERIES

1. EXCHANGE RATES

O.1 (A) Market Exchange Rate, Canada-United States, 1980-2000 (Canadian dollars per U.S. dollar)
O.2 (A) Market Exchange Rate, Germany-United States, 1980-1998 (German marks per U.S. dollar)
O.3 (A) Market Exchange Rate, European Monetary Union-United States, 1999-2000 (euros per U.S. dollar)
O.4 (A) Official Conversion Factor, German marks per Euro, 1999-2000 (German marks per euro)
O.5 (A) Market Exchange Rate, Japan-United States, 1980-2000 (Japanese yen per U.S. dollar)
O.6 (A) Market Exchange Rate, Korea-United States, 1980-2000 (Korean won per U.S. dollar)
O.7 (A) Market Exchange Rate, Mexico-United States, 1980-2000 (Mexican pesos per U.S. dollar)

2. OUTPUT FOR THE UNITED STATES

O.8 (A) Gross Output: All Industries, NAICS classification, United States, 1998-2000 (billions of U.S. dollars)
O.9 (A) Gross Output: All Industries, United States, 1987-2000 (millions of U.S. dollars)
O.12 (A) Gross Output: Mining, NAICS classification, United States, 1998-2000 (billions of U.S. dollars)
O.13 (A) Gross Output: Mining, United States, 1980-2000 (millions of U.S. dollars)
O.25 (A) Gross Output: Retail Trade, United States, 1980-1987 and 1996 (millions of U.S. dollars)
O.41 (A) GDP: Local and Interurban Passenger Transit, United States, 1980-1987 and 1996 (millions of U.S. dollars)
O.42 (A) GDP: Trucking and Warehousing, United States, 1980-1987 and 1996 (millions of U.S. dollars)
O.43 (A) GDP: Transportation by Air, United States, 1980-1987 and 1996 (millions of U.S. dollars)
O.44 (A) GDP: Pipelines except Natural Gas, United States, 1980-1987 and 1996 (millions of U.S. dollars)
O.46 (A) GDP: Housing, United States, 1980-1987 and 1996 (millions of U.S. dollars)
O.47 (A) GDP: Real Estate, United States, 1980-1987 and 1996 (millions of U.S. dollars)
O.50 (A) GDP: Insurance Agents, Brokers and Services, United States, 1980-1987 and 1996 (millions of U.S. dollars)
O.52 (A) GDP: Hotels and other Lodgings, United States, 1980-1987 and 1996 (millions of U.S. dollars)
O.55 (A) GDP: Miscellaneous Repair Services, United States, 1980-1987 and 1996 (millions of U.S. dollars)
O.56 (A) GDP: Motion Pictures, United States, 1980-1987 and 1996 (millions of U.S. dollars)
O.57 (A) GDP: Amusement and Recreational Services, United States, 1980-1987 and 1996 (millions of U.S. dollars)
O.58 (A) GDP: Health Services, United States, 1980-1987 and 1996 (millions of U.S. dollars)
O.59 (A) GDP: Legal Services, United States, 1980-1987 and 1996 (millions of U.S. dollars)
O.60 (A) GDP: Educational Services, United States, 1980-1987 and 1996 (millions of U.S. dollars)
O.61 (A) GDP: Services, United States, 1980-1987 and 1996 (millions of U.S. dollars)
O.63 (A) Gross Output: All Industries, NAICS classification, United States, 1998-2000 (volume index, 2000=100)
O.64 (A) Gross Output: All Industries, United States, 1987-2000 (volume index, 1996=100)
O.65 (A) Gross Output: Agriculture, NAICS classification, United States, 1998-2000 (volume index, 2000=100)
O.67 (A) Gross Output: Mining, NAICS classification, United States, 1998-2000 (volume index, 2000=100)
O.68 (A) Gross Output: Mining, United States, 1980-2000 (volume index, 1996=100)
O.69 (A) Gross Output: Manufacturing, NAICS classification, United States, 1998-2000 (volume index, 2000=100)
O.70 (A) Gross Output: Manufacturing, United States, 1980-2000 (volume index, 1996=100)
3. OUTPUT FOR ALL OTHER COUNTRIES

Canada

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O.122 (A) Gross Output: Crops and Animals, Canada, 1981-1998 (millions of Canadian dollars)
O.123 (A) Gross Output: Forestry, Canada, 1981-1998 (millions of Canadian dollars)
O.124 (A) Gross Output: Fish, Canada, 1981-1998 (millions of Canadian dollars)
O.126 (A) Gross Output: Mining, Canada, 1981-1998 (millions of Canadian dollars)
O.127 (A) Gross Output: Manufacturing, Canada, 1981-1998 (millions of Canadian dollars)
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<thead>
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<th>Country</th>
<th>Period</th>
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<tr>
<td>O.135</td>
<td>Gross Output: Total</td>
<td>Germany</td>
<td>1994-2000</td>
<td>Billions of German marks</td>
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<tr>
<td>O.136</td>
<td>Gross Output: Agriculture</td>
<td>Germany</td>
<td>1994-2000</td>
<td>Billions of German marks</td>
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<tr>
<td>O.137</td>
<td>Gross Output: Manufacturing</td>
<td>Germany</td>
<td>1994-2000</td>
<td>Billions of German marks</td>
</tr>
<tr>
<td>O.139</td>
<td>Gross Output: Agriculture</td>
<td>Germany</td>
<td>1994-2000</td>
<td>Billions of German marks, constant 1995 prices</td>
</tr>
<tr>
<td>O.141</td>
<td>Gross Output: Total</td>
<td>Germany</td>
<td>1991-1994</td>
<td>Billions of German marks</td>
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<tr>
<td>O.142</td>
<td>Gross Output: Agriculture</td>
<td>Germany</td>
<td>1991-1994</td>
<td>Billions of German marks</td>
</tr>
<tr>
<td>O.143</td>
<td>Gross Output: Manufacturing</td>
<td>Germany</td>
<td>1991-1994</td>
<td>Billions of German marks</td>
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<tr>
<td>O.144</td>
<td>Gross Output: Construction</td>
<td>Germany</td>
<td>1991-1994</td>
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<tr>
<td>O.149</td>
<td>Gross Output: Total</td>
<td>Germany</td>
<td>1986-1991</td>
<td>Billions of German marks</td>
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<tr>
<td>O.150</td>
<td>Gross Output: Agriculture</td>
<td>Germany</td>
<td>1986-1991</td>
<td>Billions of German marks</td>
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<tr>
<td>O.151</td>
<td>Gross Output: Manufacturing</td>
<td>Germany</td>
<td>1986-1991</td>
<td>Billions of German marks</td>
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<tr>
<td>O.152</td>
<td>Gross Output: Construction</td>
<td>Germany</td>
<td>1986-1991</td>
<td>Billions of German marks</td>
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O.158 (A) Gross Output: Agriculture, Germany, 1982-1986 (billions of German marks)
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O.160 (A) Gross Output: Construction, Germany, 1982-1986 (billions of German marks)
O.161 (A) Gross Output: Total, Germany, 1982-1986 (billions of German marks, constant 1980 prices)
O.162 (A) Gross Output: Agriculture, Germany, 1982-1986 (billions of German marks, constant 1980 prices)
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O.169 (A) Gross Output: Total, Germany, 1980-1982 (billions of German marks, constant 1980 prices)
O.170 (A) Gross Output: Agriculture, Germany, 1980-1982 (billions of German marks, constant 1980 prices)
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Japan

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O.183 (A) Gross Output: Mining, Japan, 1980-1990 (billions of Japanese yen)

Korea

O.189 (A) Gross Output: Total, Korea, 1980-2000 (billions of Korean won)
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Mexico

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O.202 (A) Gross Output: Agriculture, Mexico, 1988-2000 (thousands of Mexican pesos, constant 1993 prices)
O.203 (A) Gross Output: Mining, Mexico, 1988-2000 (thousands of Mexican pesos, constant 1993 prices)
O.204 (A) Gross Output: Manufacturing, Mexico, 1988-2000 (thousands of Mexican pesos, constant 1993 prices)
O.205 (A) Gross Output: Total, Mexico, 1980-1988 (thousands of Mexican pesos)
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O.211 (A) Gross Output: Mining, Mexico, 1980-1988 (thousands of Mexican pesos, constant 1980 prices)
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O.234 (A) Consumer Price Index: Clothing and Shoes (COICOP-VPI-Nr. 03), Germany, 1991-2000 (2000=100)
O.235 (A) Consumer Price Index: Electricity, Gas and Other Fuels (COICOP-VPI-Nr. 045), Germany, 1991-2000 (2000=100)
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Canada

O.248 (A) Household Consumption Expenditure: Total, Canada, 1980-2000 (millions of Canadian dollars)

Germany

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<td>Personal Consumption Expenditure: Implicit Rent, Germany, 1994-2000 (billions of German marks)</td>
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<td>Personal Consumption Expenditure: Household Furnishings, Germany, 1994-2000 (billions of German marks)</td>
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<td>O.262 (A)</td>
<td>Personal Consumption Expenditure: Purchase of Vehicles, Germany, 1994-2000 (billions of German marks)</td>
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<td>O.263 (A)</td>
<td>Personal Consumption Expenditure: Entertainment, Germany, 1994-2000 (billions of German marks)</td>
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<td>O.264 (A)</td>
<td>Personal Consumption Expenditure: Personal Hygiene, Germany, 1994-2000 (billions of German marks)</td>
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<td>O.265 (A)</td>
<td>Personal Consumption Expenditure: Personal Items, Germany, 1994-2000 (billions of German marks)</td>
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<tr>
<td>O.266 (A)</td>
<td>Personal Consumption Expenditure: Total, Germany, 1994-2000 (billions of German marks, constant 1995 prices)</td>
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<tr>
<td>O.267 (A)</td>
<td>Personal Consumption Expenditure: Food and Non-Alcoholic Beverages, Germany, 1994-2000 (billions of German marks, constant 1995 prices)</td>
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<tr>
<td>O.268 (A)</td>
<td>Personal Consumption Expenditure: Alcohol and Tobacco, Germany, 1994-2000 (billions of German marks, constant 1995 prices)</td>
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<td>O.269 (A)</td>
<td>Personal Consumption Expenditure: Clothing and Shoes, Germany, 1994-2000 (billions of German marks, constant 1995 prices)</td>
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<tr>
<td>O.270 (A)</td>
<td>Personal Consumption Expenditure: Lodging, Water, Gas and Other Fuels, Germany, 1994-2000 (billions of German marks, constant 1995 prices)</td>
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<tr>
<td>O.271 (A)</td>
<td>Personal Consumption Expenditure: Actual Rent, Germany, 1994-2000 (billions of German marks, constant 1995 prices)</td>
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<td>O.272 (A)</td>
<td>Personal Consumption Expenditure: Implicit Rent, Germany, 1994-2000 (billions of German marks, constant 1995 prices)</td>
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<td>O.273 (A)</td>
<td>Personal Consumption Expenditure: Household Furnishing, Germany, 1994-2000 (billions of German marks, constant 1995 prices)</td>
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<tr>
<td>O.274 (A)</td>
<td>Personal Consumption Expenditure: Purchase of Vehicles, Germany, 1994-2000 (billions of German marks, constant 1995 prices)</td>
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<td>O.275 (A)</td>
<td>Personal Consumption Expenditure: Entertainment, Germany, 1994-2000 (billions of German marks, constant 1995 prices)</td>
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<tr>
<td>O.276 (A)</td>
<td>Personal Consumption Expenditure: Personal Hygiene, Germany, 1994-2000 (billions of German marks, constant 1995 prices)</td>
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<tr>
<td>O.277 (A)</td>
<td>Personal Consumption Expenditure: Personal Items, Germany, 1994-2000 (billions of German marks, constant 1995 prices)</td>
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<td>O.278 (A)</td>
<td>Personal Consumption Expenditure: Total, Germany, 1991-1994 (billions of German marks)</td>
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<td>O.279 (A)</td>
<td>Personal Consumption Expenditure: Food, Beverage and Tobacco, Germany, 1991-1994 (billions of German marks)</td>
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<tr>
<td>O.280 (A)</td>
<td>Personal Consumption Expenditure: Clothing and Shoes, Germany, 1991-1994 (billions of German marks)</td>
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<td>O.281 (A)</td>
<td>Personal Consumption Expenditure: Lodging and Energy, Germany, 1991-1994 (billions of German marks)</td>
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<td>O.282 (A)</td>
<td>Personal Consumption Expenditure: Rent, Germany, 1991-1994 (billions of German marks)</td>
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O.284 (A) Personal Consumption Expenditure: Purchase of Vehicles, Germany, 1991-1994 (billions of German marks)
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O.296 (A) Personal Consumption Expenditure: Total, Germany, 1986-1991 (billions of German marks)
O.297 (A) Personal Consumption Expenditure: Food, Beverage and Tobacco, Germany, 1986-1991 (billions of German marks)
O.298 (A) Personal Consumption Expenditure: Clothing and Shoes, Germany, 1986-1991 (billions of German marks)
O.299 (A) Personal Consumption Expenditure: Lodging and Energy, Germany, 1986-1991 (billions of German marks)
O.300 (A) Personal Consumption Expenditure: Rent, Germany, 1986-1991 (billions of German marks)
O.301 (A) Personal Consumption Expenditure: Household Furnishings, Germany, 1986-1991 (billions of German marks)
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O.304 (A) Personal Consumption Expenditure: Personal Hygiene, Germany, 1986-1991 (billions of German marks)
O.305 (A) Personal Consumption Expenditure: Total, Germany, 1986-1991 (billions of German marks, 1991 prices)
O.314 (A) Personal Consumption Expenditure: Total, Germany, 1982-1986 (billions of German marks)
O.315 (A) Personal Consumption Expenditure: Food, Beverage and Tobacco, Germany, 1982-1986 (billions of German marks)
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O.329 (A) Personal Consumption Expenditure: Purchase of Vehicles, Germany, 1982-1986 (billions of German marks, constant 1980 prices)
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O.335 (A) Personal Consumption Expenditure: Lodging and Energy, Germany, 1980-1982 (billions of German marks)
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Japan


Korea

O.364 (A) Household Consumption Expenditure: Total, Korea, 1980-2000 (millions of Korean won)
O.367 (A) Household Consumption Expenditure: Total, Korea, 1980-2000 (millions of Korean won, constant 1985 prices)
Mexico

O.370 (A) Household Consumption Expenditure: Total, Mexico, 1988-2000 (millions of Mexican pesos)
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O.379 (A) Household Consumption Expenditure: Total, Mexico, 1980-1988 (billions of Mexican pesos, constant 1980 prices)

7. GROSS DOMESTIC PRODUCT

United States

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O.383 (A) GDP: All Industries, United States, 1980-2000 (billions of U.S. dollars)
O.384 (A) GDP: Agriculture, United States, 1998-2000 (billions of U.S. dollars)
O.385 (A) GDP: Agriculture, United States, 1980-2000 (billions of U.S. dollars)
O.386 (A) GDP: Mining, United States, 1998-2000 (billions of U.S. dollars)
O.387 (A) GDP: Mining, United States, 1980-2000 (billions of U.S. dollars)
O.388 (A) GDP: Manufacturing, United States, 1998-2000 (billions of U.S. dollars)
O.389 (A) GDP: Manufacturing, United States, 1980-2000 (billions of U.S. dollars)
O.390 (A) GDP: All Industries, United States, 1998-2000 (volume index, 2000=100)
O.391 (A) GDP: All Industries, United States, 1980-2000 (volume index, 1996=100)
O.392 (A) GDP: Agriculture, United States, 1998-2000 (volume index, 2000=100)
O.393 (A) GDP: Agriculture, United States, 1980-2000 (volume index, 1996=100)
O.394 (A) GDP: Mining, United States, 1998-2000 (volume index, 2000=100)
O.395 (A) GDP: Mining, United States, 1980-2000 (volume index, 1996=100)
O.396 (A) GDP: Manufacturing, United States, 1998-2000 (volume index, 2000=100)
### Canada

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<td>O.397 (A)</td>
<td>GDP: Manufacturing, United States, 1980-2000 (volume index, 1996=100)</td>
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<tr>
<td>O.398 (A)</td>
<td>Value Added: Total, Canada, 1980-2000 (millions of Canadian dollars)</td>
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<tr>
<td>O.399 (A)</td>
<td>Value Added: Agriculture, Hunting, Fishing and Forestry, Canada, 1980-2000 (millions of Canadian dollars)</td>
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<td>O.400 (A)</td>
<td>Value Added: Mining and Quarrying, Canada, 1980-2000 (millions of Canadian dollars)</td>
</tr>
<tr>
<td>O.401 (A)</td>
<td>Value Added: Manufacturing, Canada, 1980-2000 (millions of Canadian dollars)</td>
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### Germany

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<td>O.406 (A)</td>
<td>Value Added: Total, Germany, 1994-2000 (billions of German marks)</td>
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<td>O.407 (A)</td>
<td>Value Added: Agriculture, Germany, 1994-2000 (billions of German marks)</td>
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<td>O.408 (A)</td>
<td>Value Added: Manufacturing, Germany, 1994-2000 (billions of German marks)</td>
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<td>O.409 (A)</td>
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II. ORIGINAL SERIES: SOURCES

A. ANNUAL SERIES

1. EXCHANGE RATES

O.1 (A) - O.3 (A), O.5 (A) - O.7 (A) International Financial Statistics CD-Rom, June 2004, International Monetary Fund, series as follows:
O.1 (A) series 156..AF.ZF…
O.2 (A) series 134..AF.ZF…
O.3 (A) series 163..RF.ZF…
O.5 (A) series 158..AF.ZF…
O.6 (A) series 542..AF.ZF…
O.7 (A) series 273..AF.ZF…
O.4 (A) Monthly Bulletin, European Central bank

2. OUTPUT FOR THE UNITED STATES

O.9 (A), O.11 (A), O.13 (A), O.15 (A) - O.39 (A), O.64 (A), O.66 (A), O.68 (A) Bureau of Economic Analysis (http://www.bea.gov), Gross Domestic Product by Industry Estimates, November 2001 release, files GPO72SIC.wk1 and GPO87SIC.wk1, variable code GOC

O.40 (A) - O.62 (A) Bureau of Economic Analysis (http://www.bea.gov), Gross Domestic Product by Industry Estimates, November 2001 release, files GPO72SIC.wk1 and GPO87SIC.wk1, variable code GPC

O.70 (A) - O.94 (A) Bureau of Economic Analysis (http://www.bea.gov), Gross Domestic Product by Industry Estimates, November 2001 release, files GPO72SIC.wk1 and GPO87SIC.wk1, variable code GOCWI

O.95 (A) - O.120 (A) Bureau of Economic Analysis (http://www.bea.gov), Gross Domestic Product by Industry Estimates, November 2001 release, files GPO72SIC.wk1 and GPO87SIC.wk1, variable code GPCWI

3. OUTPUT FOR ALL OTHER COUNTRIES

Canada

O.121 (A) - O.134 (A) Statistics Canada (http://www.statscanada.ca), Gross Output by Sector, data purchased from Statistics Canada, Input-Output Division

Germany

O.135 (A) - O.140 (A) Statistisches Bundesamt (Federal Statistical Office), Volkswirtschaftliche Gesamtrechnungen, Reihe 1.3: Konten und Standardtabellen Hauptbericht (National Accounts, Series 1.3: Accounts and Standard Tables, Main Report) 2000, details as follows:
O.135 (A) table 3.2.3, line 8
O.136 (A) table 3.2.3, line 1
O.137 (A) table 3.2.3, line 7
O.138 (A) table 3.2.6, line 24
O.139 (A) table 3.2.6, line 1
O.140 (A) table 3.2.6, line 5

O.141 (A) - O.148 (A) Statistisches Bundesamt (Federal Statistical Office), Volkswirtschaftliche Gesamtrechnungen, Reihe 1.3: Konten und Standardtabellen Hauptbericht (National Accounts, Series 1.3: Accounts and Standard Tables, Main Report) 1997, details as follows:
O.141 (A) table 3.1.6 (Deutschland), line 76
O.142 (A) table 3.1.6 (Deutschland), line 1
O.143 (A) table 3.1.6 (Deutschland), line 4
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O.148 (A) table 3.1.8 (Deutschland), line 5
O.149 (A) - O.156 (A) Statistisches Bundesamt (Federal Statistical Office), *Volkswirtschaftliche Gesamtrechnungen, Reihe 1.3: Konten und Standardtabellen Hauptbericht* (National Accounts, Series 1.3: Accounts and Standard Tables, Main Report) 1992, details as follows:

O.149 (A) table 3.1.6 (Früheres Bundesgebiet), line 76
O.150 (A) table 3.1.6 (Früheres Bundesgebiet), line 1
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O.152 (A) table 3.1.6 (Früheres Bundesgebiet), line 46
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O.155 (A) table 3.1.8 (Früheres Bundesgebiet), line 2
O.156 (A) table 3.1.8 (Früheres Bundesgebiet), line 5

O.157 (A) - O.164 (A) Statistisches Bundesamt (Federal Statistical Office), *Volkswirtschaftliche Gesamtrechnungen, Reihe 1.3: Konten und Standardtabellen Hauptbericht* (National Accounts, Series 1.3: Accounts and Standard Tables, Main Report) 1987, details as follows:

O.157 (A) table 3.5, line 76
O.158 (A) table 3.5, line 1
O.159 (A) table 3.5, line 4
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O.163 (A) table 3.7, line 2
O.164 (A) table 3.7, line 5

O.165 (A) - O.172 (A) Statistisches Bundesamt (Federal Statistical Office), *Volkswirtschaftliche Gesamtrechnungen, Reihe 1: Konten und Standardtabellen Hauptbericht* (National Accounts, Series 1.3: Accounts and Standard Tables, Main Report) 1985, details as follows:

O.165 (A) table 3.5, line 76
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O.167 (A) table 3.5, line 4
O.168 (A) table 3.5, line 46
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Japan

O.173 (A) - O.176 (A) Japan National Accounts 2003 CD-ROM, file 90s2n.xls
O.177 (A) - O.180 (A) Japan National Accounts 2003 CD-ROM, file 90fcs2r.xls
O.181 (A) - O.184 (A) Japan National Accounts 2000 CD-ROM, files 80s2n.xls & 90s2n.xls
O.185 (A) - O.188 (A) Japan National Accounts 2000 CD-ROM, file 70FCS2R.xls
Korea

O.189 (A) - O.196 (A) STAN database, OECD, 2004

Mexico

O.197 (A) - O.204 (A) Instituto Nacional de Estadística, Geográfica, e Informática, available online at http://dgcnesyp.inegi.gob.mx/bdine/bancos.htm > Estadísticas de Contabilidad Nacional > Sistema de Cuentas Nacionales de México > Cuentas de Producción > Por Gran División de Actividad Económica

O.205 (A) - O.208 (A) Instituto Nacional de Estadística, Geográfica, e Informática, Anuario Estadístico de los Estados Unidos Mexicanos, 1994, Cuadro 10.7

O.209 (A) - O.212 (A) Instituto Nacional de Estadística, Geográfica, e Informática, Anuario Estadístico de los Estados Unidos Mexicanos, 1994, Cuadro 10.8

4. CONSUMER AND PRODUCER PRICE INDEXES

O.213 (A) - O.220 (A) OECD, Main Economic Indicators, online at sourceoecd.org, last updated April, 2005.

O.221 (A) International Financial Statistics CD-ROM, June, 2004, International Monetary Fund, series 54264...ZF...

O.222 (A) International Financial Statistics CD-ROM, June, 2004, International Monetary Fund, series 54263...ZF...

5. CONSUMER PRICE INDEXES FOR TRADED GOODS


O.224 (A) CANSIM, Statistics Canada Table 326-0002, v737620 (available online at www.statscanada.ca for three dollars)

O.225 (A) - O.227 (A) Statistisches Jahrbuch 1983 für die Bundesrepublik Deutschland, Wiesbaden, Germany. Table 22.13 Preisindex für die Lebenshaltung, 22.13.1 Alle privaten Haushalte 1976=100, pp. 506-507

O.228 (A) - O.230 (A) Statistisches Jahrbuch 1989 für die Bundesrepublik Deutschland, Wiesbaden, Germany. Table 23.13 Preisindex für die Lebenshaltung, 23.13.1 Alle privaten Haushalte 1980=100, pp. 521-522

O.231 (A) - O.233 (A) Statistisches Jahrbuch 1995 für die Bundesrepublik Deutschland, Wiesbaden, Germany. Table 23.13 Preisindex für die Lebenshaltung, 23.13.1 Alle privaten Haushalte 1985=100, pp. 634-635

O.234 (A) - O.236 (A) Verbraucherpreisindizes für Deutschland, 2004, Wiesbaden, Germany. Table 1.1 Gliederung nach dem Verwendungszweck, pp. 13, 21, 25

O.237 (A) Japanese Statistics Bureau, Table 3.1 “Goods and Service Group Index for Japan, calendar year average”, 2004 (available online at www.stat.go.jp/data/cpi/longtime/index.htm, Japanese version)
6. PERSONAL CONSUMPTION EXPENDITURES

United States

O.242 (A) - O.247 (A) Annual National Accounts, OECD, 2003

Canada

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Germany

O.254 (A) - 277 (A) Statistisches Bundesamt (Federal Statistical Office), Volkswirtschaftliche Gesamtrechnungen, Reihe 1.3: Konten und Standardtabellen Hauptbericht (National Accounts, Series 1.3: Accounts and Standard Tables, Main Report) 2000, "Private Domestic Household consumption expenditures by intended purposes", details as follows:

O.254 (A) table 3.3.3, line 5
O.255 (A) table 3.3.3, line 1
O.256 (A) table 3.3.3, line 4
O.257 (A) table 3.3.3, line 7
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O.278 (A) - O.295 (A) Statistisches Bundesamt (Federal Statistical Office), Volkswirtschaftliche Gesamtrechnungen, Reihe 1.3: Konten und Standardtabellen Hauptbericht (National Accounts, Series 1.3: Accounts and Standard Tables, Main Report) 1997, Käufe der privaten Haushalte im Inland nach Verwendungszwecken - “Private Domestic Household purchases by intended purposes”, details as follows:

O.278 (A) table 3.2.2, line 36
O.279 (A) table 3.2.2.2, line 1
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O.281 (A) table 3.2.2.2, line 11
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O.296 (A) - O.313 (A) Statistisches Bundesamt (Federal Statistical Office), Volkswirtschaftliche Gesamtrechnungen, Reihe 1.3: Konten und Standardtabellen Hauptbericht (National Accounts, Series 1.3: Accounts and Standard Tables, Main Report) 1992, Privater Verbrauch nach Verwendungszwecken - “Private Consumption by intended purposes”, details as follows:

O.296 (A) table 3.2.2.2, line 36
O.297 (A) table 3.2.2.2, line 1
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O.347 (A) table 3.14, line 57
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Japan

O.350 (A) - O.355 (A) Annual National Accounts, OECD, 2003

Korea

O.364 (A) - O.369 (A) Annual National Accounts, OECD, 2003

Mexico

O.370 (A) - O.375 (A) Annual National Accounts, OECD, 2003

7. GROSS DOMESTIC PRODUCT

United States

O.382 (A) - O.397 (A) Bureau of Economic Analysis, GDP by Industry, formerly available at http://www.bea.gov (this data is no longer available; alternative series based on the NAICS classification of data construction are available at the same web site)

Canada

O.398 (A) - O. 405 (A) STAN database, OECD, 2004

Germany

O.406 (A) - O.411 (A) Statistisches Bundesamt (Federal Statistical Office), Volkswirtschaftliche Gesamtrechnungen, Reihe 1.3: Konten und Standardtabellen Hauptbericht (National Accounts, Series 1.3: Accounts and Standard Tables, Main Report) 2000, details as follows:
O.406 (A) table 3.2.1, line 85
O.407 (A) table 3.2.1, line 1
O.408 (A) table 3.2.1, line 7
O.409 (A) table 3.2.2, line 85
O.410 (A) table 3.2.2, line 1
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O.412 (A) - O.419 (A) Statistisches Bundesamt (Federal Statistical Office), Volkswirtschaftliche Gesamtrechnungen, Reihe 1.3: Konten und Standardtabellen Hauptbericht (National Accounts, Series 1.3: Accounts and Standard Tables, Main Report) 1997, details as follows:

O.412 (A) table 3.1.4 (Deutschland), line 76
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O.420 (A) - O.427 (A) Statistisches Bundesamt (Federal Statistical Office), Volkswirtschaftliche Gesamtrechnungen, Reihe 1.3: Konten und Standardtabellen Hauptbericht (National Accounts, Series 1.3: Accounts and Standard Tables, Main Report) 1992, details as follows:

O.420 (A) table 3.1.4 (Früheres Bundesgebiet), line 76
O.421 (A) table 3.1.4 (Früheres Bundesgebiet), line 1
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O.428 (A) - O.435 (A) Statistisches Bundesamt (Federal Statistical Office), Volkswirtschaftliche Gesamtrechnungen, Reihe 1.3: Konten und Standardtabellen Hauptbericht (National Accounts, Series 1.3: Accounts and Standard Tables, Main Report) 1987, details as follows:

O.428 (A) table 3.4 (p. 255), line 76
O.429 (A) table 3.4 (p. 255), line 1
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O.434 (A) table 3.4 (p. 256), line 4
O.435 (A) table 3.4 (p. 256), line 46

O.436 (A) - O.443 (A) Statistisches Bundesamt (Federal Statistical Office), Volkswirtschaftliche Gesamtrechnungen, Reihe 1: Konten und Standardtabellen Hauptbericht (National Accounts, Series 1: Accounts and Standard Tables, Main Report) 1985, details as follows:

O.436 (A) table 3.4 (p. 243), line 76
O.437 (A) table 3.4 (p. 243), line 1
O.438 (A) table 3.4 (p. 243), line 4
O.439 (A) table 3.4 (p. 243), line 46
O.440 (A) table 3.4 (p. 244), line 76
O.441 (A) table 3.4 (p. 244), line 1
Japan

O.444 (A) - O.447 (A) Japan National Accounts 2003 CD-ROM, file 90s2n.xls
O.448 (A) - O.451 (A) Japan National Accounts 2003 CD-ROM, file 90fcs2r.xls
O.452 (A) - O.455 (A) Japan National Accounts 2000 CD-ROM, files 80s2n.xls and 90s2n.xls
O.456 (A) - O.459 (A) Japan National Accounts 2000 CD-ROM, file 70FCS2R.xls

Korea

O.460 (A) - O.467 (A) STAN database, OECD, 2004

Mexico

O.468 (A) - O.475 (A) Instituto Nacional de Estadistica, Geografica, e Informatica, available online at http://dgenesyp.inegi.gob.mx/bdine/bancos.htm > Estadisticas de Contabilidad Nacional > Sistema de Cuentas Nacionales de Mexico > Cuentas Economicas Totales > Producto Interno Bruto Total y por Gran Division, a Precios Basicos y de Mercado > Valor Agregado Bruto, a Precios Basicos
O.476 (A) - O.479 (A) Instituto Nacional de Estadistica, Geografia, e Informatica, Anuario Estadistico de los Estados Unidos Mexicanos, 1994, Cuadro 10.11
O.480 (A) - O.483 (A) Instituto Nacional de Estadistica, Geografia, e Informatica, Anuario Estadistico de los Estados Unidos Mexicanos, 1994, Cuadro 10.12

B. QUARTERLY SERIES

1. EXCHANGE RATES

O.1 (Q) International Financial Statistics CD-Rom, June 2004, International Monetary Fund, series 156..AF.ZF...

2. CONSUMER AND PRODUCER PRICE INDEXES

O.2 (Q) - O.5 (Q) OECD, Main Economic Indicators, online at sourceoecd.org, last updated April, 2005.

C. MONTHLY SERIES

1. EXCHANGE RATES

O.1 (M) - O.3 (M) International Financial Statistics CD-Rom, June 2004, International Monetary Fund, series as follows:
O.1 (M) series 156..AF.ZF...
O.2 (M) series 134..AF.ZF...
2. CONSUMER AND PRODUCER PRICE INDEXES

O.5 (M) - O.10 (M) *OECD, Main Economic Indicators*, online at sourceoecd.org, last updated April, 2005

O.11 (M) - O.12 (M) Instituto Nacional de Estadística, Geográfica, e Informática, available online at http://www.inegi.gob.mx/

3. CONSUMER PRICE INDEXES FOR TRADED GOODS

O.13 (M) - O.21 (M) Instituto Nacional de Estadística, Geográfica, e Informática, available online at http://www.inegi.gob.mx/

D. DATA ON TRADE AND GDP IN 2000

1. TRADE


O.2 (2000) *Direction of Trade Statistics*, 11170..DZD156, 11170..DZD134, 11170..DZD158, 11170..DZD542, 11170..DZD273

O.3 (2000) *Direction of Trade Statistics*, 15670..DZD001, 13470..DZD001, 15870..DZD001, 54270..DZD001, 27370..DZD001, 11170..DZD001


2. GDP


III. CONSTRUCTED SERIES: DESCRIPTION

A. ANNUAL SERIES

1. EXCHANGE RATES

C.1 (A) Exchange Rate, Canada-United States, 1980-2000 (Canadian dollars per U.S. dollar)

C.2 (A) Exchange Rate, Germany-United States, 1980-2000 (German marks per U.S. dollar)
2. OUTPUT DEFLAGATORS


3. CONSUMER AND PRODUCER PRICE INDEXES

C.19 (A) Producer Price Index, United States, 1980-2000 (2000=100)
C.21 (A) Producer Price Index, Canada, 1980-2000 (2000=100)
C.22 (A) Consumer Price Index, Germany, 1980-2000 (1995=100)
C.23 (A) Producer Price Index, Germany, 1980-2000 (1995=100)
C.27 (A) Producer Price Index, Korea, 1980-2000 (2000=100)
C.29 (A) Producer Price Index, Mexico, 1980-2000, (1994=100)

4. CONSUMER PRICE INDEXES FOR TRADED GOODS

C.30 (A) Consumer Price Index: Commodities Less Food, United States (all urban consumers), 1980-2000 (1982-84=100)
5. PERSONAL CONSUMPTION DEFLATORS


6. GROSS DOMESTIC PRODUCT DEFLATORS


B. QUARTERLY SERIES

1. EXCHANGE RATES

C.1 (Q)  Market Exchange Rate, Canada-United States, period average, 1980:1-2000:4
          (Canadian dollars per U.S. dollar)

2. CONSUMER AND PRODUCER PRICE INDEXES

C. MONTHLY SERIES

1. EXCHANGE RATES

C.1 (M) Market Exchange Rate, Canada-United States, period average, 1980:1-2000:12 (Canadian dollars per U.S. dollar)
C.2 (M) Market Exchange Rate, Germany-United States, period average, 1980:1-2000:12 (German marks per U.S. dollar)

2. CONSUMER AND PRODUCER PRICE INDEXES


D. DATA ON TRADE AND GDP IN 2000

3. TRADE

C.1 (2000) Bilateral merchandise trade with the United States in 2000 as a fraction of total merchandise trade
C.2 (2000) Bilateral merchandise trade with the United States in 2000 as a fraction of total U.S. merchandise trade
C.3 (2000) Bilateral merchandise trade with the United States in 2000 as a fraction of GDP

4. GDP


IV. CONSTRUCTION OF SERIES

A. ANNUAL SERIES

1. EXCHANGE RATES

C.1 (A) O.1 (A) for 1980-2000.
C.2 (A) Prior to the beginning of EMU, 1980-1999, the Germany-U.S. exchange rate is O.2 (A). For the years 1999-2000, we multiply O.4 (A) (the official conversion factor for the German mark against the Euro) by O.3 (A) (the Euro-dollar exchange rate). The two series are spliced at 1999.
C.3 (A) O.5 (A) for 1980-2000.
2. OUTPUT PRICES

2. OUTPUT PRICES

2. OUTPUT PRICES

C.6 (A) [Divide nominal gross output for all industries by real gross output (in xxxx prices) for all industries]. We first construct gross output deflators for all industries for three sub-periods, 1998-2000, 1987-2000, and 1980-1987. We then splice together the resulting three deflators to find the gross output deflator for all industries for 1980-2000.

1998-2000:
Step 1. Nominal gross output for all industries is 0.8 (A). To find real gross output, for 1998-2000, we divide the volume index for gross output of all industries for 1998-2000 where 2000=1000, 0.63 (A), by 100, and multiply it by the base year (2000) value of nominal gross output, 0.8 (A).
Step 2. To find the gross output deflator for all industries for 1998-2000, where 2000=1, we divide nominal gross output for all industries by real gross output for all industries.

1987-2000:
Step 1. Nominal gross output for all industries is 0.9 (A). To find real gross output for all industries for 1987-2000, we divide the volume index for gross output for all industries from 1987-2000 where 1996=100, 0.64 (A), by 100, and multiply it by the base year (1996) value of nominal gross output, 0.9 (A).
Step 2. To find the gross output deflator for all industries for 1987-2000, where 1996=1, we divide nominal gross output for all industries by real gross output for all industries.

1980-1987:
There is no data on gross output for all industries for 1980-1987. We therefore construct gross output for all industries by summing over data for sectors. However, data by sector is incomplete for this time period. Specifically, sector totals are unavailable, although data for a set of sub-sectors is available. GDP data by sub-sector and sector totals is available. Hence, to compute nominal gross output by sector we take the ratio of the sum of nominal gross output by sub-sector to the sum of nominal GDP by sub-sector and multiply it by GDP for the total sector.
In short, we adjust the sum over nominal gross output by sub-sector by the ratio of total GDP by sector to the sum of GDP by sub-sector, assuming that this ratio is well reflected in the gross output by sector and sub-sector data.
Step 1.
Nominal gross output for all industries is given by the sum of gross output by sector series, where data by sector is available. For sectors where data is unavailable, we take the ratio of the sum of plus the sum of gross output …. Then, nominal gross output for all industries is given by the following sum:

(Government) data available

O.39 (A) for 1980-1987
(Transportation and Utilities) \( \text{O.45 (A)} \times \{ \text{O.17 (A)} + \text{O.18 (A)} + \text{O.19 (A)} + \text{O.20 (A)} + \text{O.21 (A)} \} / \{ \text{O.40 (A)} + \text{O.41 (A)} + \text{O.42 (A)} + \text{O.43 (A)} + \text{O.44 (A)} \} \) for 1980-1987

+ (Communications) \( \text{O.22 (A)} \)
data available

+ (Electricity, Gas, and Sanitary services) \( \text{O.23 (A)} \)
data available

+ (Finance, Insurance, and Real Estate) \( \text{O.51 (A)} \times \{ \text{O.27 (A)} + \text{O.28 (A)} + \text{O.29 (A)} + \text{O.26 (A)/O.46 (A)} \} \times \text{O.47 (A)} \} / \{ \text{O.47 (A)} + \text{O.48 (A)} + \text{O.49 (A)} + \text{O.50 (A)} \} \)

+ (Services) \( \text{O.61 (A)} \times \{ \text{O.30 (A)} + \text{O.31 (A)} + \text{O.32 (A)} + \text{O.33 (A)} + \text{O.34 (A)} + \text{O.35 (A)} + \text{O.36 (A)} + \text{O.37 (A)} + \text{O.38 (A)} \} / \{ \text{O.52 (A)} + \text{O.53 (A)} + \text{O.54 (A)} + \text{O.55 (A)} + \text{O.56 (A)} + \text{O.57 (A)} + \text{O.58 (A)} + \text{O.59 (A)} + \text{O.60 (A)} \} \)

+ (Agriculture) \( \text{O.11 (A)} \)
data available

+ (Mining) \( \text{O.13 (A)} \)
data available

+ (Manufacturing) \( \text{O.15 (A)} \)
data available

+ (Construction) \( \text{O.16 (A)} \)
data available

+ (Wholesale Trade) \( \text{O.24 (A)} \)
data available

+ (Retail Trade) \( \text{O.25 (A)} \).

Step 2. Real gross output for all industries is constructed using GDP and gross output data by sector in an analogous, but not identical, fashion to that which we use to construct nominal gross output for all industries. Here, however, to construct the real data series in constant dollars, we multiply each element of a volume index for a given sub-sector or sector, with base year 1996, by the 1996 value of the associated
nominal vseries, and divide by 100 to yield gross output by sub-sector and sector in 1996 dollars.

Hence, real gross output for all industries is given by the sum of the following data series for the years 1980-1987:

\[
\text{(Government data available)} \quad \frac{0.94 (A) \times (1996 \text{ value of } 0.39 (A))}{100} + \frac{0.72 (A) \times (1996 \text{ value of } 0.17 (A))}{100} + \frac{0.73 (A) \times (1996 \text{ value of } 0.18 (A))}{100} + \frac{0.74 (A) \times (1996 \text{ value of } 0.19 (A))}{100} + \frac{0.75 (A) \times (1996 \text{ value of } 0.20 (A))}{100} + \frac{0.76 (A) \times (1996 \text{ value of } 0.21 (A))}{100} + \frac{0.98 (A) \times (1996 \text{ value of } 0.40 (A))}{100} + \frac{0.102 (A) \times (1996 \text{ value of } 0.44 (A))}{100} + \frac{0.103 (A) \times (1996 \text{ value of } 0.45 (A))}{100} + \frac{0.77 (A) \times (1996 \text{ value of } 0.22 (A))}{100} + \frac{0.78 (A) \times (1996 \text{ value of } 0.23 (A))}{100} + \frac{0.79 (A) \times (1996 \text{ value of } 0.24 (A))}{100} + \frac{0.82 (A) \times (1996 \text{ value of } 0.27 (A))}{100} + \frac{0.83 (A) \times (1996 \text{ value of } 0.28 (A))}{100} + \frac{0.84 (A) \times (1996 \text{ value of } 0.29 (A))}{100} + \frac{0.81 (A) \times (1996 \text{ value of } 0.26 (A))}{100} + \frac{0.104 (A) \times (1996 \text{ value of } 0.46 (A))}{100} + \frac{0.105 (A) \times (1996 \text{ value of } 0.47 (A))}{100} + \frac{0.106 (A) \times (1996 \text{ value of } 0.48 (A))}{100} + \frac{0.107 (A) \times (1996 \text{ value of } 0.49 (A))}{100} + \frac{0.108 (A) \times (1996 \text{ value of } 0.50 (A))}{100} + \frac{0.109 (A) \times (1996 \text{ value of } 0.51 (A))}{100} + \frac{0.85 (A) \times (1996 \text{ value of } 0.30 (A))}{100} + \frac{0.86 (A) \times (1996 \text{ value of } 0.31 (A))}{100} + \frac{0.87 (A) \times (1996 \text{ value of } 0.32 (A))}{100} + \frac{0.88 (A) \times (1996 \text{ value of } 0.33 (A))}{100} + \frac{0.89 (A) \times (1996 \text{ value of } 0.34 (A))}{100} + \frac{0.90 (A) \times (1996 \text{ value of } 0.35 (A))}{100} + \frac{0.91 (A) \times (1996 \text{ value of } 0.36 (A))}{100} + \frac{0.92 (A) \times (1996 \text{ value of } 0.37 (A))}{100} + \frac{0.93 (A) \times (1996 \text{ value of } 0.38 (A))}{100}\]/
\{O.110 (A) x (1996 value of O.52 (A))/100 \\
+ O.111 (A) x (1996 value of O.53 (A))/100 \\
+ O.112 (A) x (1996 value of O.54 (A))/100 \\
+ O.113 (A) x (1996 value of O.55 (A))/100 \\
+ O.114 (A) x (1996 value of O.56 (A))/100 \\
+ O.115 (A) x (1996 value of O.57 (A))/100 \\
+ O.116 (A) x (1996 value of O.58 (A))/100 \\
+ O.117 (A) x (1996 value of O.59 (A))/100 \\
+ O.118 (A) x (1996 value of O.60 (A))/100\} \\
x \{O.119 (A) x (1996 value of O.61 (A))/100\} \\
+ (Agriculture) O.66 (A) x (1996 value of O.11 (A))/100 \\
data available \\
+ (Mining) O.68 (A) x (1996 value of O.13 (A))/100 \\
data available \\
+ (Manufacturing) O.70 (A) x (1996 value of O.15 (A))/100 \\
data available \\
+ (Construction) O.71 (A) x (1996 value of O.16 (A))/100 \\
data available \\
+ (Wholesale Trade) O.79 (A) x (1996 value of O.24 (A))/100 \\
data available \\
+ (Retail Trade) O.80 (A) x (1996 value of O.25 (A))/100.

Step 3. To obtain the gross output deflator for 1980-1987, with 1996=1, divide nominal gross output for all industries as constructed above, by real gross output in 1996 dollars for all industries as constructed above.

Splicing:
We splice together the resulting three gross output deflator series, starting with the 1998-2000 deflator, at 1998 and at 1987, to find the gross output deflator for all industries for 1980-2000 where 2000=1. This yields C.6 (A).

C.7 (A)
[Divide nominal gross output for traded goods by real gross output for traded goods (Agriculture, Mining and Manufacturing).] We first construct the gross output deflators for two overlapping sub-periods, 1998-2000 and 1980-2000. We then splice together the resulting three series to find the gross output deflator for traded goods for 1980-2000.

1998-2000:
Step 1. To find nominal gross output for traded goods we sum O.10 (A) + O.12 (A) + O.14 (A). To find real gross output for traded goods, we take the volume index for each traded goods sector where 2000=100, divide it by 100, and multiply it by base
year (2000) value of nominal gross output for that sector. We then sum these real values across sectors. Then real gross output is given by the sum of O.65 (A) divided by 100 and multiplied by the 2000 value of O.10 (A) + O.67 (A) divided by 100 and multiplied by the 2000 value of O.12 (A) + O.69 (A) divided by 100 and multiplied by the 2000 value of O.14 (A).

Step 2. To find the gross output deflator for traded goods for 1998-2000, where 2000=1, we divide nominal gross output for traded goods by real gross output for traded goods.

1980-2000:
To find nominal gross output for traded goods we sum O.11 (A) + O.13 (A) + O.15 (A). To find real gross output for traded goods, we take the volume index for each traded goods sector where 1996=100, divide it by 100, and multiply it by base year (1996) value of nominal gross output for that sector. We then sum these real values across sectors. Then real gross output is given by the sum of O.66 (A) divided by 100 and multiplied by the 1996 value of O.11 (A) + O.68 (A) divided by 100 and multiplied by the 1996 value of O.13 (A) + O.70 (A) divided by 100 and multiplied by the 1996 value of O.15 (A).

Step 2. To find the gross output deflator for traded goods for 1980-2000, where 1996=1, we divide nominal gross output for traded goods by real gross output for traded goods.

Traded goods sectors are given
O.10 (A), O.11 (A), O.65 (A), O.66 (A) Agriculture
O.12 (A), O.13 (A), O.67 (A), O.68 (A) Mining
O.14 (A), O.15 (A), O.69 (A), O.70 (A) Manufacturing.

Splicing:
We splice together the resulting two deflator series for traded goods, starting with that for 1998-2000, at 1998, to find the gross output deflator for traded goods for 1980-2000, where 2000=1. This yields C.7 (A).

C.8 (A) [Divide nominal gross output for all industries by real gross output (1991 prices) for all industries.] We construct the gross output deflator by dividing O.121 (A) by O.128 (A) for 1981-1998, where 1991=1.

C.9 (A) [Divide nominal gross output for traded goods by real gross output (1991 prices) for traded goods.] We first sum nominal gross output and real gross output (1991 prices) respectively over six sectoral gross output series to find nominal and real gross output for traded goods. We then divide nominal gross output for traded goods by real gross output for traded goods.

Step 1.
To find nominal gross output for traded goods we sum O.122 (A) + O.123 (A) + O.124 (A) + O.125 (A) + O.126 (A) + O.127(A).
To find real gross output for traded goods we sum O.129 (A) + O.130 (A) + O.131 (A) + O.132 (A) + O.133 (A) + O.134 (A).
The traded goods sectors are
O.122 (A), O.129 (A) Crops and Animals
O.123 (A), O.130 (A) Forestry
O.124 (A), O.131 (A) Fish
O.125 (A), O.132 (A) Agricultural Support
Step 2.
To find the gross output deflator for traded goods, we divide nominal gross output for traded goods by real gross output for traded goods for 1981-1998, where 1991=1, to yield C.9 (A).


1994-2000:
To find the total gross output deflator we divide O.135 (A) by O.138 (A).

1991-1994:
To find the total gross output deflator we divide O.141 (A) by O.145 (A).

1986-1991:
To find the total gross output deflator we divide O.149 (A) by O.153 (A).

1982-1986:
To find the total gross output deflator we divide O.157 (A) by O.161 (A).

1980-1982:
To find the total gross output deflator we divide O.165 (A) by O.169 (A).

Splicing:


1994-2000:
Step 1. To find nominal gross output for agriculture and manufacturing we sum O.136 (A) + O.137 (A). To find real gross output for these sectors, in 1995 prices, we sum O.139 (A) + O.140 (A).

Step 2. To find the gross output deflator for traded goods, we divide nominal gross output for traded goods by real gross output for traded goods. This yields the gross output deflator for traded goods for 1994-2000, where 1995=1.

1991-1994:
Step 1. To find nominal gross output for agriculture and manufacturing less gross output of the construction sector (which is included in the manufacturing sector for data from 1980-1994), we sum O.142 (A) + O.143 (A) - O.144 (A). To find real gross output for these sectors, in 1991 prices, we sum O.146 (A) +O.147 (A) - O.148 (A).

Step 2. To find the gross output deflator for traded goods, we divide nominal gross output for traded goods by real gross output for traded goods. This yields the gross output deflator for traded goods for 1991-1994, where 1991=1.

1986-1991:
Step 1. To find nominal gross output for agriculture and manufacturing less gross output of the construction sector (which was included in the manufacturing sector for data from 1980-1994), we sum O.150 (A) + O.151 (A) - O.152 (A). To find real gross output for these sectors, in 1991 marks, we sum O.154 (A) + O.155 (A) - O.156 (A).
Step 2. To find the gross output deflator for traded goods, we divide nominal gross output for traded goods by real gross output for traded goods. This yields the gross output deflator for traded goods for 1986-1991, where 1991=1.

1982-1986:

Step 1. To find nominal gross output for agriculture and manufacturing less gross output of the construction sector (which was included in the manufacturing sector for data from 1980-1994), we sum O.158 (A) + O.159 (A) - O.160 (A). To find real gross output for these sectors, in 1991 marks, we sum O.162 (A) + O.163 (A) - O.164 (A).

Step 2. To find the gross output deflator for traded goods, we divide nominal gross output for traded goods by real gross output for traded goods. This yields the gross output deflator for traded goods for 1982-1986, where 1980=1.

1980-1982:

Step 1. To find nominal gross output for agriculture and manufacturing less gross output of the construction sector (which was included in the manufacturing sector for data from 1980-1994), we sum O.166 (A) + O.167 (A) - O.168 (A). To find real gross output for these sectors, in 1980 marks, we sum O.170 (A) + O.171 (A) - O.172 (A).

Step 2. To find the gross output deflator for traded goods, we divide nominal gross output for traded goods by real gross output for traded goods. This yields the gross output deflator for traded goods for 1980-1982, where 1980=1.

The sectors are given by:
- Agriculture: O.136 (A), O.139 (A), O.142 (A), O.146 (A), O.150 (A), O.154 (A), O.158 (A), O.162 (A), O.166 (A), O.170 (A)
- Manufacturing: O.137 (A), O.140 (A), O.143 (A), O.147 (A), O.151 (A), O.155 (A), O.159 (A), O.163 (A), O.167 (A), O.171 (A)
- Construction: O.144 (A), O.148 (A), O.152 (A), O.156 (A), O.160 (A), O.164 (A), O.168 (A), O.172 (A)

Splicing:

C.12 (A)
[Divide total nominal gross output by total real gross output.] We first construct the gross output deflator for two sub-periods, 1990-2000, and 1980-1990. We then splice together the resulting two series.

1990-2000:
To construct the total gross output deflator, we divide O.173 (A) by O.177 (A).

1980-1990:
To construct the total gross output deflator, we divide O.181 (A) by O.185 (A).

Splicing:
We splice together the resulting two series at 1990, to form the total gross output deflator for 1980-2000, where 1995=1, which yields C.12 (A).

C.13 (A)
[Divide nominal gross output for traded goods by real gross output for traded goods in 1995 prices (Agriculture, Mining and Manufacturing).] We first construct the gross output deflator for traded goods for two sub-periods, 1990-2000, and 1980-1990. We then splice together the resulting two series.

1990-2000:
Step 1. To find nominal gross output for traded goods we sum O.174 (A) + O.175 (A)
To find real gross output for traded goods we sum $O.178 (A) + O.179 (A) + O.180 (A)$.

Step 2. To construct the gross output deflator for traded goods we divide nominal gross output by real gross output.

1980-2000:

Step 1. To find nominal gross output for traded goods we sum $O.182 (A) + O.183 (A) + O.184 (A)$.

To find real gross output for traded goods we sum $O.186 (A) + O.187 (A) + O.188 (A)$.

Step 2: To construct the gross output deflator for traded goods we divide nominal gross output by real gross output.

The traded goods sectors are:

- Agriculture: $O.174 (A), O.178 (A), O.182 (A), and O.186 (A)$
- Mining: $O.175 (A), O.179 (A), O.183 (A), and O.187 (A)$
- Manufacturing: $O.176 (A), O.180 (A), O.184 (A), and O.187 (A)$

Splicing: We splice together the two gross output deflators for traded goods at 1990, to form the gross output deflator for traded goods for 1980-2000, where 1995=1, which yields C.13 (A).

C.14 (A) Divide total nominal gross output by total real gross output.

Step 1. Total nominal gross output is $O.189 (A)$.

Step 2. To construct total real gross output in 1995 prices we take the total gross output volume index, with 1995=100, $O.193 (A)$, multiply it by the 1995 value of total nominal gross output, $O.189 (A)$, and divide the result by 100.

Step 3. To construct the total gross output deflator, we divide $O.189 (A)$ by our constructed series for total real gross output, for 1980-2000, where 1995=1, which yields C.14 (A).

C.15 (A) Divide nominal gross output for traded goods by real gross output (1995 prices) for traded goods (Agriculture, Mining and Manufacturing).

Step 1. To find nominal gross output for traded goods we sum $O.190 (A) + O.191 (A) + O.192 (A)$.

Step 2. To construct real gross output for traded goods in 1995 prices we take the gross output volume index for each sector, with 1995=100, multiply it by the 1995 value of nominal gross output for that sector, and divide the result by 100. We then sum the resulting three real gross output series. Hence, real gross output for traded goods is given by $O.194 (A)/O.190 (A) (1995) + O.195 (A)/O.191 (A) (1995) + O.196 (A)/O.192 (A) (1995))x100$.

The three sectors are given by

- Agriculture: $O.190 (A)$ and $O.194 (A)$
- Mining: $O.191 (A)$ and $O.195 (A)$
- Manufacturing: $O.192 (A)$ and $O.196 (A)$

Step 3. To construct the gross output deflator for traded goods, for 1980-2000, where 1995=1, we divide nominal gross output for traded goods by real gross output for traded goods. This yields C.15 (A).

C.16 (A) Divide total nominal gross output by total real gross output. We first construct the gross output deflator for two sub-periods, 1988-2000, and 1980-1988. We then splice
together the resulting two series.

1988-2000:
To find the total gross output deflator, we divide 0.197 (A) by 0.201 (A).

1980-1988:
To find the total gross output deflator, we divide 0.205 (A) by 0.209 (A).

Splicing:
We splice together the two total gross output deflator series at 1988 to find the total gross output deflator for 1980-2000, where 1993=1, which yields C.16 (A).

C.17 (A) [Divide nominal gross output for traded goods by real gross output (1993 prices) for traded goods (Agriculture, Mining and Manufacturing).] We first construct gross output deflators for traded goods for two sub-periods, 1988-2000, and 1980-1988. We then splice together the resulting two series.

1988-2000:
Step 1. To find nominal gross output for traded goods, we sum nominal gross output for Agriculture, Mining and Manufacturing; O.198 (A) + O.199 (A) + O.200 (A).
To find real gross output for traded goods, we sum real gross output for Agriculture, Mining and Manufacturing; O.202 (A) + O.203 (A) + O.204 (A).
Step 2. To find the gross output deflator for traded goods, divide nominal gross output for traded goods by real gross output for traded goods.

1980-1988:
Step 1. To find nominal gross output for traded goods, we sum nominal gross output for Agriculture, Mining and Manufacturing; O.206 (A) + O.207 (A) + O.208 (A).
To find real gross output for traded goods, we sum real gross output for Agriculture, Mining and Manufacturing; O.210 (A) + O.211 (A) + O.212 (A).
Step 2. To find the gross output deflator for traded goods, divide nominal gross output for traded goods by real gross output for traded goods.

The sectors are given by:
O.198 (A), O.202 (A), O.206 (A) and O.210 (A) Agriculture
O.199 (A), O.203 (A), O.207 (A) and O.211 (A) Mining
O.200 (A), O.204 (A), O.208 (A) and O.212 (A) Manufacturing.

Splicing: We splice together the two gross output deflator series for traded goods to find the gross output deflator for traded goods for 1980-2000, where 1993=1, which yields C.17 (A).

3. CONSUMER AND PRODUCER PRICE INDEXES

C.18 (A) O.213 (A) for 1980-2000.
C.19 (A) O.214 (A) for 1980-2000.
C.21 (A) O.216 (A) for 1980-2000.
C.22 (A) O.217 (A) for 1980-2000.
C.23 (A) O.218 (A) for 1980-2000.
C.24 (A) O.219 (A) for 1980-2000.
C.25 (A) O.220 (A) for 1980-2000.
C.26 (A) O.221 (A) for 1980-2000.
C.27 (A) O.222 (A) for 1980-2000.
Take twelve month averages of O.6 (M) from 1980:1-2000:12 to obtain an annual series from a monthly series.

Take twelve month averages of O.7 (M) from 1981:1-2000:12 to obtain an annual series from a monthly series.

4. CONSUMER PRICE INDEXES FOR TRADED GOODS

We aggregated the series O.225 (A), O.226 (A), and O.227 (A) using the weights 87.46, 49.13, and 100.1. We aggregated the series O.228 (A), O.229 (A), and O.230 (A) using the weights 81.93, 65.13, and 93.64. We aggregated the series O.231 (A), O.232 (A), and O.233 (A) using the weights 69.47, 72.52, and 72.21. We aggregated the series O.234 (A), O.235 (A), and O.236 (A) using the weights 55.09, 47.02, and 68.54. These weights are those published by Statistisches Bundesamt with each set of series. We spliced the resulting four series together at 1982, 1988, and 1991 to obtain C.32 (A).

We took monthly series of nine CPI sub-categories and aggregated them in the following manner. The categories for which we collected data were:

O.8 (M) Total
O.9 (M) Food, Beverage and Tobacco
O.10 (M) Clothing, Shoes and Accessories
O.11 (M) Housing
O.12 (M) Furniture, Appliances and Household Accessories
O.13 (M) Health and Personal Care
O.14 (M) Transportation
O.15 (M) Education and Entertainment
O.16 (M) Other Services

We let \( x_i \) denote the observation for the series \( i, i = 1, 2, ..., 9 \), in month \( t \), \( t = 1980/01, 1980/02, ..., 2000/12 \). We ran an ordinary least-squares regression of the form

\[
1 = x_{2t} / x_{1t} + x_{3t} / x_{1t} + ... + x_{9t} / x_{1t} + \varepsilon_t
\]

to obtain the eight weights 0.2953, 0.0679, 0.1941, 0.0636, 0.0641, 0.1442, 0.0585, and 0.1123. We aggregated the series O.9 and O.11 using the weights 0.0679 and 0.0636 to obtain a monthly series. We averaged the monthly series by year to obtain the annual series C.35 (A).
5. PERSONAL CONSUMPTION DEFLATORS

C.36 (A)  [Divide nominal aggregate household consumption expenditure by real aggregate household consumption expenditure.] To construct the aggregate household consumption deflator for 1980-2000, we divide 0.242 (A) by 0.245 (A).

C.37 (A)  [Divide nominal household consumption expenditure on traded goods by real household consumption expenditure on traded goods (durable plus non-durable goods).] To construct the household consumption deflator for traded goods for 1980-2000, we divide the sum of nominal household consumption on traded goods by real household consumption on traded goods.

Step 1. To find nominal household consumption on traded goods, we sum 0.243 (A) + 0.244 (A). To find real household consumption on traded goods we sum of 0.246 (A) + 0.247 (A).

Step 2. To find the household consumption deflator for traded goods we divide nominal household consumption expenditure on traded goods by real household consumption expenditure on traded goods which yields C.37 (A).

C.38 (A)  [Divide nominal aggregate household consumption expenditure by real aggregate household consumption expenditure.] To construct the aggregate household consumption deflator for 1980-2000, we divide 0.248 (A) by 0.251 (A).

C.39 (A)  [Divide nominal household consumption expenditure on traded goods by real household consumption expenditure on traded goods (durable plus non-durable goods).] To construct the household consumption deflator for traded goods for 1980-2000, we divide the sum of nominal household consumption on traded goods by real household consumption expenditure on traded goods.

Step 1. To find nominal household consumption expenditure on traded goods we sum 0.249 (A) + 0.250 (A). To find real household consumption expenditure on traded goods we sum 0.252 (A) + 0.253 (A).

Step 2. To find the household consumption deflator for traded goods we divide nominal household consumption expenditure on traded goods by real household consumption expenditure on traded goods, which yields C.39 (A).


1994-2000:
To find the personal consumption deflator for all goods, we divide 0.254 (A) by 0.266 (A).

1991-1994:
To find the personal consumption deflator for all goods, we divide 0.278 (A) by 0.287 (A).

1986-1991:
To find the personal consumption deflator for all goods, we divide 0.296 (A) by 0.305 (A).

1982-1986:
To find the personal consumption deflator for all goods, we divide 0.314 (A) by 0.323 (A).

1980-1982:
To find the personal consumption deflator for all goods, we divide 0.332 (A) by 0.341 (A).


1994-2000:
Step 1. To find nominal personal consumption expenditure on traded goods, we sum 0.255 (A) + 0.256 (A) + 0.257 (A) + 0.258 (A) – [0.259 (A) + 0.260 (A)] + 0.261 (A) + 0.262 (A) + 0.263 (A) + 0.264 (A) + 0.265 (A).

To find real personal consumption expenditure on traded goods we sum 0.267 (A) + 0.268 (A) + 0.269 (A) + 0.270 (A) – [0.271 (A) + 0.272 (A)] + 0.273 (A) + 0.274 (A) + 0.275 (A) + 0.276 (A) + 0.277 (A).

The traded goods sectors are given by:
O.255 (A), O.267 (A) Food and non-alcoholic beverages
O.256 (A), O.268 (A) Alcohol and tobacco
O.257 (A), O.269 (A) Clothing and shoes
O.258 (A), O.270 (A) Lodging, water, gas and other fuels
O.259 (A), O.271 (A) Actual rent
O.260 (A), O.272 (A) Implicit rent
O.261 (A), O.273 (A) Household furnishings
O.262 (A), O.274 (A) Purchases of vehicles
O.263 (A), O.275 (A) Entertainment
O.264 (A), O.276 (A) Personal Hygiene
O.265 (A), O.277 (A) Personal Items

Step 2. To find the personal consumption deflator for traded goods for 1994-2000, we divide nominal personal consumption expenditure on traded goods by real personal consumption expenditure on traded goods.

1991-1994:
Step 1. To find nominal personal consumption expenditure on traded goods, we sum 0.279 (A) + 0.280 (A) + 0.281 (A) - 0.282 (A) + 0.283 (A) + 0.284 (A) + 0.285 (A) + 0.286 (A).

To find real personal consumption expenditure on traded goods we sum 0.288 (A) + 0.289 (A) + 0.290 (A) - 0.291 (A) + 0.292 (A) + 0.293 (A) + 0.294 (A) + 0.295 (A).

The traded goods sectors are given by:
O.279 (A), O.288 (A) Food, beverages and tobacco
O.280 (A), O.289 (A) Clothing and shoes
Step 2. To find the personal consumption deflator for traded goods for 1991-1994, we divide nominal personal consumption expenditure on traded goods by real personal consumption expenditure on traded goods.

1986-1991:
Step 1. To find nominal personal consumption expenditure on traded goods, we sum O.297 (A) + O.298 (A) + O.299 (A) - O.300 (A) + O.301 (A) + O.302 (A) + O.303 (A) + O.304 (A).

To find real personal consumption expenditure on traded goods we sum O.306 (A) + O.307 (A) + O.308 (A) - O.309 (A) + O.310 (A) + O.311 (A) + O.312 (A) + O.313 (A).

The traded goods sectors are given by:
O.297 (A), O.306 (A) Food, beverages and tobacco
O.298 (A), O.307 (A) Clothing and shoes
O.299 (A), O.308 (A) Lodging and energy
O.300 (A), O.309 (A) Rent
O.301 (A), O.310 (A) Household furnishings
O.302 (A), O.311 (A) Purchases of vehicles
O.303 (A), O.312 (A) Goods for entertainment and education
O.304 (A), O.313 (A) Personal Hygiene.

Step 2. To find the personal consumption deflator for traded goods for 1986-1991, we divide nominal personal consumption expenditure on traded goods by real personal consumption expenditure on traded goods.

1982-1986:
Step 1. To find nominal personal consumption expenditure on traded goods, we sum O.315 (A) + O.316 (A) + O.317 (A) - O.318 (A) + O.319 (A) + O.320 (A) + O.321 (A) + O.322 (A).

To find real personal consumption expenditure on traded goods we sum O.324 (A) + O.325 (A) + O.326 (A) - O.327 (A) + O.328 (A) + O.329 (A) + O.330 (A) + O.331 (A).

The traded goods sectors are given by:
O.315 (A), O.324 (A) Food, beverages and tobacco
O.316 (A), O.325 (A) Clothing and shoes
O.317 (A), O.326 (A) Lodging and energy
O.318 (A), O.327 (A) Rent
O.319 (A), O.328 (A) Household furnishings
O.320 (A), O.329 (A) Purchases of vehicles
O.321 (A), O.330 (A) Goods for entertainment and education
O.322 (A), O.331 (A) Personal Hygiene.

Step 2. To find the personal consumption deflator for traded goods for 1982-1986, we divide nominal personal consumption expenditure on traded goods by real personal consumption expenditure on traded goods.
consumption expenditure on traded goods.
1980-1982:

Step 1. To find nominal personal consumption expenditure on traded goods, we sum
O.333 (A) + O.334 (A) + O.335 (A) - O.336 (A) + O.337 (A) + O.338 (A) + O.339
(A) + O.340 (A).
To find real personal consumption expenditure on traded goods we sum O.342 (A) +
O.343 (A) + O.344 (A) - O.345 (A) + O.346 (A) + O.347 (A) + O.348 (A) + O.349
(A).

The traded goods sectors are given by:
O.333 (A), O.342 (A) Food, beverages and tobacco
O.334 (A), O.343 (A) Clothing and shoes
O.335 (A), O.344 (A) Lodging and energy
O.336 (A), O.345 (A) Rent
O.337 (A), O.346 (A) Household furnishings
O.338 (A), O.347 (A) Purchases of vehicles
O.339 (A), O.348 (A) Goods for entertainment and education
O.340 (A), O.349 (A) Personal Hygiene.

Step 2. To find the personal consumption deflator for traded goods for 1980-1982, we
divide nominal personal consumption expenditure on traded goods by real personal
consumption expenditure on traded goods.

Splicing: We splice the resulting five deflator series together at 1982, 1986, 1991, and
1994 to construct a personal consumption deflator for traded goods for 1980-2000,
with 1995=1.

C.42 (A) [Divide nominal aggregate household consumption expenditure by real aggregate
household consumption expenditure.] We first construct the aggregate household
consumption deflator for two-subperiods, 1990-2000 and 1980-1990. We then splice
together these series at 1990.
1990-2000:
To find the aggregate household consumption expenditure deflator, we divide O.350
(A) by O.353 (A).
1980-1990:
To find the aggregate household consumption expenditure deflator, we divide O.356
(A) by O.360 (A).

Splicing: We splice together the resulting two deflator series to form a household
consumption expenditure deflator for 1980-2000, which yields C.42 (A).

C.43 (A) [Divide nominal household consumption expenditure on traded goods (durable plus
non-durable goods for 1990-2000, and durable plus semi-durable plus non-durable
goods for 1980-1990) by real household consumption expenditure on traded goods.] We
first construct household consumption deflators for two sub-periods, 1990-2000
and 1980-1990. We then splice together these two deflator series at 1990.
1990-2000:
Step 1. To find nominal household consumption expenditure on traded goods we sum
O.351 (A) + O.352 (A). To find real household consumption expenditure on traded
goods, we sum O.354 (A) + O.355 (A).
Step 2. To find the household consumption expenditure deflator for traded goods for
1990-2000, we divide nominal household expenditure on traded goods by real
household expenditure on traded goods.

1980-1990:

Step 1. To find nominal household consumption expenditure on traded goods we sum O.357 (A) + O.358 (A) + O.359 (A). To find real household consumption expenditure on traded goods, we sum O.361 (A) + O.362 (A) + O.363 (A).

Step 2. To find the household consumption expenditure deflator for traded goods for 1980-1990, we divide nominal household consumption expenditure on traded goods by real household consumption expenditure on traded goods.

Splicing. We splice together the two resulting consumption deflators for traded goods to form the household consumption deflator for traded goods for 1980-2000, which yields C.43 (A).

C.44 (A) [Divide nominal aggregate household consumption expenditure by real aggregate household consumption expenditure.] We divide O.364 (A) by O.367 (A) to construct an aggregate household consumption deflator for 1980-2000.

C.45 (A) [Divide nominal household consumption expenditure on traded goods by real household consumption expenditure on traded goods (durable plus non-durable goods).]

Step 1.
To find nominal household consumption expenditure on traded goods, we sum O.365 (A) + O.366 (A). To find real household consumption expenditure on traded goods, we sum O.368 (A) + O.369 (A).

Step 2.
We divide nominal household consumption expenditure on traded goods by real household consumption expenditure on traded goods to form the household consumption deflator for traded goods for 1980-2000, which yields C.45 (A).

C.46 (A) [Divide nominal aggregate household consumption expenditure by real aggregate household consumption expenditure.] First we construct aggregate household consumption deflators for two sub-periods, 1988-2000 and 1980-1988. We then splice together these two series at 1988.

1988-2000:
To find the aggregate household consumption deflator for 1988-2000, we divide O.370 (A) by O.373 (A).

1980-1988:
To find the aggregate household consumption deflator for 1980-1988, we divide O.376 (A) by O.379 (A).

Splicing: We then splice together the two resulting aggregate consumption expenditure deflators at 1988 to construct the aggregate household consumption deflator for 1980-2000, which yields C.46 (A).


1988-2000:
Step 1. To find nominal household consumption expenditure on traded goods, we sum
O.371 (A) + O.372 (A). To find real household consumption expenditure on traded goods, we sum O.374 (A) + O.375 (A).

Step 2. To find the household consumption expenditure deflator for traded goods for 1988-2000, we divide nominal household consumption expenditure on traded goods by real household consumption expenditure on traded goods.

1980-1988:
Step 1. To find nominal household consumption expenditure on traded goods, we sum 0.377 (A) + O.378 (A). To find real household consumption expenditure on traded goods, we sum O.380 (A) + O.381 (A).
Step 2. To find the household consumption expenditure deflator for traded goods for 1980-1988, we divide nominal household consumption expenditure by real household consumption expenditure.

Splicing: We splice together the resulting two deflator series at 1988 to form the household consumption deflator for traded goods for 1980-2000, which yields C.47 (A).

6. GROSS DOMESTIC PRODUCT DEFLATORS

C.48 (A) [Divide nominal GDP for all industries by real GDP for all industries, in 2000 prices.] We first construct GDP deflators for all industries for two overlapping sub-periods, 1998-2000, and 1980-2000. We then splice together the resulting two deflator series at 1998.

1998-2000:
Step 2. To find the GDP deflator for all industries, where 2000=1, we divide nominal GDP for all industries by real GDP for all industries for 1998-2000.

1980-2000:
Step 2. To find the GDP deflator for all industries, where 1996=1, we divide nominal GDP for all industries by real GDP for all industries for 1980-2000.

Splicing: We splice together at 1998 the resulting two deflator series, to find the GDP deflator for all industries for 1980-2000, where 2000=1. This yields C.48 (A).

C.49 (A) [Divide the nominal value added of traded goods by the real value added of traded goods (Agriculture, Mining and Manufacturing).] We first construct the traded goods deflators for two sub-periods: 1998-2000, and 1980-2000. We then splice together the resulting two deflator series to find the value added deflator for traded goods for 1980-2000.

1998-2000:
Step 1. To find nominal value added for traded goods for 1988-2000, we sum 0.384 (A) + 0.386 (A) + 0.388 (A). To find real value added for traded goods for 1998-2000, with base year 2000, we multiply the volume index for each of the three traded goods sectors with base year 2000, by the 2000 value of its nominal value added, and divide by 100. We sum the resulting real value added series for the three sectors. Real value added for traded goods for 1998-2000 is given by:

\[
\text{0.392 (A) multiplied by the 2000 value of 0.384 (A) divided by 100 +} \\
\text{0.394 (A) multiplied by the 2000 value of 0.386 (A) divided by 100 +} \\
\text{0.396 (A) multiplied by the 2000 value of 0.388 (A) divided by 100.}
\]

Step 2. To find the value added deflator for traded goods for 1998-2000, where 2000=1, we divide nominal value added for traded goods by real value added for traded goods.

1980-2000:

Step 1. To find nominal value added for traded goods for 1980-2000, we sum 0.385 (A) + 0.387 (A) + 0.389 (A). To find real value added for traded goods for 1980-2000, with base year 1996, we multiply the volume index for each of the three traded goods sectors with base year 2000, by the 1996 value of its nominal value added, and divide by 100. We sum the resulting real value added series for the three sectors. Real value added for traded goods for 1980-2000 is given by:

\[
\text{0.393 (A) multiplied by the 1996 value of 0.385 (A) divided by 100 +} \\
\text{0.395 (A) multiplied by the 1996 value of 0.387 (A) divided by 100 +} \\
\text{0.397 (A) multiplied by the 1996 value of 0.389 (A) divided by 100.}
\]

Step 2. To find the value added deflator for traded goods for 1980-2000, where 1996=1, we divide nominal value added for traded goods by real value added for traded goods.

Traded goods sectors are given by:

- Agriculture: 0.384 (A), 0.385 (A), 0.392 (A), 0.393 (A)
- Mining: 0.386 (A), 0.387 (A), 0.394 (A), 0.395 (A)
- Manufacturing: 0.388 (A), 0.389 (A), 0.396 (A), 0.397 (A)

Splicing:

We splice together the resulting two deflator series for traded goods at 1998 to find the value added deflator for traded goods for 1980-2000, where 2000=1. This yields C.49 (A).

**C.50 (A)**

[Divide nominal value added for all industries to real value added for all industries.]

Step 1. Nominal value added for 1980-2000 is 0.398 (A). To find real value added for all industries, we multiply the volume index for all industries for 1980-2000 with base year 1997, 0.402 (A), by the 1997 value of nominal value added for all industries, 0.398 (A), and divide the result by 100.

Step 2. We find the value added deflator for all industries for 1980-2000, where 1997=1, we divide nominal value added by real value added. This yields C.50 (A).

**C.51 (A)**

[Divide the nominal value added of traded goods by the real value added of traded goods (Agriculture, Mining and Manufacturing).]

Step 1. To find nominal value added for traded goods we sum 0.399 (A) + 0.400 (A) + 0.401 (A). To find real value added for traded goods we multiply the volume index for each of the three traded goods sectors with base year 1997 by the 1997 value of its nominal value added, and divide by 100. We sum the resulting real value added for
the three sectors. Real value added for traded goods is then given by:

\[ \text{O.403 (A) multiplied by the 1997 value of O.399 (A) divided by 100} + \]
\[ \text{O.404 (A) multiplied by the 1997 value of O.400 (A) divided by 100} + \]
\[ \text{O.405 (A) multiplied by the 1997 value of O.401 (A) divided by 100}. \]

The traded goods sectors are given by:

O.399 (A), O.403 (A) Agriculture
O.400 (A), O.404 (A) Mining
O.401 (A), O.405 (A) Manufacturing

Step 2. To find the value added deflator for traded goods for 1980-2000, where
1997=1, we divide nominal value added of traded goods by real value added of traded
goods. This yields C.51 (A).

C.52 (A)

[Divide nominal total GDP by real total GDP in 1995 prices.] We first construct the
and 1980-1982. We then splice together the resulting five deflator series to find
the total GDP deflator for 1980-2000.

1994-2000:
in 1995 prices, is O.409 (A).
Step 2. To find the total GDP deflator for 1994-2000, where 1995=1, we divide
nominal total GDP by real total GDP.

1991-1994:
in 1991 prices, is O.416 (A).
Step 2. To find the total GDP deflator for 1991-1994, where 1991=1, we divide

1986-1991:
in 1991 prices, is O.424 (A).
Step 2. To find the total GDP deflator for 1986-1991, where 1991=1, we divide
O.420 (A) by O.424 (A).

1982-1986:
Step 1. Nominal total GDP for 1982-1986 is O.428 (A). Real total GDP for 1986-1991,
in 1980 prices, is O.432 (A).
Step 2. To find the total GDP deflator for 1982-1986, where 1980=1, we divide
O.428 (A) by O.432 (A).

1980-1982:
in 1980 prices, is O.440 (A).
Step 2. To find the total GDP deflator for 1980-1982, where 1980=1, we divide
O.436 (A) by O.440 (A).

Splicing:
To find the total GDP deflator for 1980-2000, where 1995=1, we splice together the
five resulting GDP deflator series, starting with the 1994-2000 series, at 1994, 1991,
1986, and 1982. This yields C.52 (A).

C.53 (A)

[Divide the nominal value added of traded goods by the real value added of traded
goods in 1995 prices (Agriculture and Manufacturing).] We first construct the value

1994-2000:
Step 1. To find nominal value added for traded goods we sum O.407 (A) + O.408 (A). To find real value added for traded goods we sum O.410 (A) + O.411 (A).
Step 2. To find the value added deflator for traded goods for 1994-2000, where 1995=1, we divide nominal value added for traded goods by real value added for traded goods.

1991-1994:
Step 1. To find nominal value added for traded goods, which is the nominal value added of the agricultural sector and the manufacturing sector minus the value added of the construction sector (which was included in the manufacturing sector for data from 1980-1994), we sum O.413 (A) + O.414 (A) – O.415 (A). To find real value added for traded goods, we sum O.417 (A) + O.418 (A) – O.419 (A).
Step 2. To find the value added deflator for traded goods for 1991-1994, where 1991=1, we divide nominal value added for traded goods by real value added for traded goods.

1986-1991:
Step 1. To find nominal value added for traded goods, which is the nominal value added of the agricultural sector and the manufacturing sector minus the value added for the construction sector (which was included in the manufacturing sector for data from 1980-1994) for 1991-1994, we sum O.421 (A) + O.422 (A) – O.423 (A). To find real value added for traded goods, we sum O.425 (A) + O.426 (A) – O.427 (A).
Step 2. To find the value added deflator for traded goods for 1986-1991, where 1991=1, we divide nominal value added for traded goods by real value added for traded goods.

1982-1986:
Step 1. To find nominal value added for traded goods, which is the nominal value added of the agricultural sector and the manufacturing sector minus the value added for the construction sector (which was included in the manufacturing sector for data from 1980-1994) for 1982-1986, we sum O.429 (A) + O.430 (A) – O.431 (A). To find real value added for traded goods, we sum O.433 (A) + O.434 (A) – O.435 (A).
Step 2. To find the value added deflator for traded goods for 1982-1986, where 1980=1, we divide nominal value added for traded goods by real value added for traded goods.

1980-1982:
Step 1. To find nominal value added for traded goods, which is the nominal value added of the agricultural sector and the manufacturing sector minus the value added for the construction sector (which was included in the manufacturing sector for data from 1980-1994) for 1980-1982, we sum O.437 (A) + O.438 (A) – O.439 (A). To find real value added for traded goods, we sum O.441 (A) + O.442 (A) – O.443 (A).
Step 2. To find the value added deflator for traded goods for 1986-1991, where 1980=1, we divide nominal value added for traded goods by real value added for traded goods.

The traded goods sectors are given by:
O.407 (A), O.410 (A), O.413 (A), O.417 (A), O.421 (A), O.425 (A), O.429 (A),
O.433 (A), O.437 (A), O.441 (A) Agriculture
O.408 (A), O.411 (A), O.414 (A), O.418 (A), O.422 (A), O.426 (A), O.430 (A),
O.434 (A), O.438 (A), O.442 (A) Manufacturing,
less, for each sub-period except 1994-2000,
O.415 (A), O.419 (A), O.423 (A), O.427 (A), O.431 (A), O.435 (A), O.439 (A),
O.443 (A) Construction.

Splicing: To find the value added deflator for traded goods for 1980-2000, where
1995=1, we spliced together the five resulting deflator series, starting with the 1994-

C.54 (A)
[Divide nominal GDP for all industries by real GDP for all industries in 1995 prices.]
We first construct the GDP deflators for two sub-periods, 1990-2000, and 1980-1990.
We then splice together the resulting two deflator series to form the GDP deflator for
1990-2000:
Step 1. Nominal GDP for all industries for 1990-2000 is O.444 (A). Real GDP for all
Step 2. To find the GDP deflator for all industries for 1990-2000, where 1995=1, we
divide nominal GDP for all industries by real GDP for all industries.
1980-1990:
Step 1. Nominal GDP for all industries for 1980-1990 is O.452 (A). Real GDP for all
Step 2. To find the GDP deflator for all industries for 1980-1990, where 1990=1, we
divide O.452 (A) by O.456 (A).

Splicing: We splice together the resulting two deflator series at 1990 to form the GDP

C.55 (A)
[Divide nominal value added for traded goods by real value added (in 1995 prices) for
traded goods (Agriculture, Mining and Manufacturing).] We first construct the value
added deflators for traded goods for two sub-periods, 1990-2000 and 1980-1990> We
then splice together the resulting two deflator series to find the value added deflator
1990-2000:
Step 1. To find nominal value added for traded goods for 1990-2000, we sum O.445
(A) + O.446 (A) + O.447 (A) for 1990-2000. To find real value added for traded
goods for 1990-2000, in 1995 prices, we sum O.449 (A) + O.450 (A) + O.451 (A).
Step 2. To find the value added deflator for traded goods for 1990-2000, where
1995=1, we divide nominal value added for traded goods by real value added for
traded goods.
Step 1. To find nominal value added for traded goods for 1980-1990, we sum O.453
(A) + O.454 (A) + O.455 (A). To find real value added for traded goods for 1980-
1990, in 1990 prices, we sum O.457 (A) + O.458 (A) + O.459 (A).
Step 2. To find the value added deflator for traded goods for 1980-1990, where
1990=1, we divide nominal value added for traded goods by real value added for
traded goods.

The traded goods sectors are given by:
Splicing: We splice together the resulting two deflator series for traded goods at 1990, to find the value added deflator for traded goods for 1980-2000, where 1995=1. This yields C.55 (A).

C.56 (A) [Divide nominal GDP for all industries by real GDP for all industries.]
Step 1. Nominal GDP for all industries for 1980-2000 is O.460 (A). To find real GDP for all industries for 1980-2000, we take the volume index for all industries for 1980-2000 with base year 1995, O.464 (A), multiply it by the 1995 value of nominal GDP for all industries, O.460 (A), and divide the result by 100.
Step 2. To find the real GDP deflator for all industries for 1980-2000, where 1995=1, we divide nominal GDP for all industries by real GDP for all industries. This yields C.56 (A).

C.57 (A) [Divide nominal value added for traded goods by real value added for traded goods (Agriculture, Mining, and Manufacturing).]
Step 1. To find nominal value added for traded goods for 1980-2000, we sum O.461 (A) + O.462 (A) + O.463 (A) for 1980-2000. To find real value added for traded goods for 1980-2000, we take the volume index for each of the three sectors with base year 1996, multiply each index by the 1996 value of its nominal value added, and divide by 100. We then sum the resulting real value added for the three sectors: O.465 (A) multiplied by the 1995 value of O.461 (A) divided by 100 + O.466 (A) multiplied by the 1995 value of O.462 (A) divided by 100 + O.467 (A) multiplied by the 1995 value of O.463 (A) divided by 100.
The traded goods sectors are given by:
O.461 (A), O.465 (A) Agriculture
O.462 (A), O.466 (A) Mining
O.463 (A), O.467 (A) Manufacturing
Step 2. To find the value added deflator for traded goods for 1980-200, where 1995=1, we divide nominal value added for traded goods by real value added for traded goods. This yields C.57 (A).

C.58 (A) [Divide nominal GDP for all goods to real GDP for all goods.] We first construct the GDP deflator for all goods for two sub-periods, 1988-2000, and 1980-1988. We then splice together the two resulting series to find the GDP deflator for all goods for 1980-2000.
1988-2000:
Step 2. To find the GDP deflator for all goods for 1988-2000, where 1993=1, we divide nominal GDP for all goods by real GDP for all goods.
1980-1988:
Step 2. To find the GDP deflator for all goods for 1980-1988, where 1980=1, we divide nominal GDP for all goods by real GDP for all goods.
Splicing: To find the GDP deflator for all goods for 1980-2000, where 1993=1, we
splice together the two deflator series at 1988. This yields C.58 (A).

C.59 (A) [Divide nominal value added for traded goods by real value added for traded goods in 1993 prices (Agriculture, Mining, and Manufacturing).] We first construct the value added deflators for traded goods for two sub-periods, 1988-2000 and 1980-1988. We then splice together the two resulting series to find the value added deflator for traded goods for 1980-2000.

1988-2000:
Step 1. To find nominal value added for traded goods for 1988-2000 we sum O.469 (A) + O.470 (A) + O.471 (A). To find real value added for traded goods for 1988-2000, in 1993 prices, we sum O.473 (A) + O.474 (A) + O.475 (A).
Step 2. To find the value added deflator for traded goods for 1988-2000, where 1993=1, we divide nominal value added for traded goods by real value added for traded goods.

1980-1988:
Step 1. To find nominal value added for traded goods for 1980-1988, we sum O.477 (A) + O.478 (A) + O.479 (A). To find real value added for traded goods for 1980-1988, in 1980 dollars, we sum O.481 (A) + O.482 (A) + O.483 (A).
Step 2. To find the value added deflator for traded goods for 1980-1988, where 1980=1, we divide nominal value added for traded goods by real value added for traded goods.

The traded goods sectors are given by:
O.469 (A), O.473 (A), O.477 (A), O.481 (A) Agriculture
O.470 (A), O.474 (A), O.478 (A), O.482 (A) Mining
O.471 (A), O.475 (A), O.479 (A), O.483 (A) Manufacturing

Splicing: To find the value added deflator for traded goods for 1980-2000, where 1993=1, we splice together the two deflator series for traded goods at 1988. This yields C.59 (A).

B. QUARTERLY SERIES

C.1 (Q) O.1 (Q) for 1980:1-2000:4
C.2 (Q) O.2 (Q) for 1980:1-2000:4
C.3 (Q) O.3 (Q) for 1980:1-2000:4
C.4 (Q) O.4 (Q) for 1980:1-2000:4
C.5 (Q) O.5 (Q) for 1980:1-2000:4

C. MONTHLY SERIES

C.1 (M) O.1 (M) for 1980:1-2000:12
C.2 (M) O.4 (M) multiplied by O.3 (M), spliced at 1999:1 with O.2 (M)
C.3 (M) O.5 (M) for 1980:1-2000:12
C.4 (M) O.6 (M) for 1980:1-2000:12
C.5 (M) O.7 (M) for 1980:1-2000:12
C.6 (M) O.8 (M) for 1980:1-2000:12
C.7 (M) O.9 (M) for 1980:1-2000:12
C.8 (M) O.10 (M) for 1980:1-2000:12

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D. DATA ON TRADE AND GDP IN 2000

5. TRADE


6. GDP


NOTE ON CONSTRUCTION OF SERIES

**Splice:** If a series \( \{x_i\} \) is spliced with a series \( \{y_i\} \) at date \( T \), then \( \{y_i\} \) is adjusted as follows:

\[
(x_T / y_T) y_i.
\]