Table 1: Data Used to Construct STLFSI

	Description	Old Transformation	New Transformation
	Interest Rates		
1	Effective Federal Funds Rate	1	2
2	2-Year Treasury	1	2
3	10-Year Treasury	1	2
4	30-Year Treasury	1	2
5	Baa-rated corporate	1	2
6	Merrill Lynch High-Yield Corporate Master II Index	1	2
7	Merrill Lynch Asset-Backed Master BBB-rated	1	2
	Yield Spreads		
8	Yield Curve: 10-Year minus 3-Month Treasury	1	1
9	Corporate Baa-rated bond minus 10-Year Treasury	1	1
10	Merrill Lynch High-Yield Corporate Master II minus 10-Year Treasury	1	1
11	3-month London Interbank Offering Rate - Overnight Index Swap (LIBOR-OIS) spread	1	1
12	3-Month Treasury-Eurodollar (TED) spread	1	1
13	3-Month Commercial Paper minus 3-Month Treasury	1	1
	Other Indicators		
14	J.P. Morgan Emerging Markets Bond Index Plus	1	3
15	Chicago Board Options Exchange Market Volatility Index (VIX)	1	1
16	Merrill Lynch Bond Market Volatility Index (1-Month)	1	1
17	10-Year Nominal Treasury Yield minus 10-Year Treasury Inflation Protected Security Yield (Breakeven Inflation Rate)	1	1
18	S&P Financial Index	1	3

Transformation Nomenclature

1: Levels

2: Change in Levels

3: Change in Log Levels

Data Appendix: https://files.stlouisfed.org/files/htdocs/publications/net/NETJan2010Appendix.pdf