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## US Economic Snapshot Idea Generation

American outlook to generate long short pair trade idea Generated by THE AK47 by QuantLabs.net



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*ans =*

*14-Dec-2014*

## Government category direction sourced from FRED

4 months of most recent Data from <http://research.stlouisfed.org/fred2/series/NAPM>.

## ISM PMI,

*pmi =*

*-0.1000  
1.8000  
1.9000  
-2.4000*

---

## Insured unemployed

*unemp* =

-19000  
-20000  
-18250  
0

## Manufactured new goods durable goods

*dg* =

6504  
55021  
-54998  
-3231

## M2 money stock

*m2* =

-9.5000  
-7.4000  
55.5000  
-39.3000

## Consumer durable goods industries

*dgi* =

1920  
-666  
-4706  
4337

## University of Michigan consumer durable goods industries

*cdgi* =

---

7.4000  
-1.3000  
0.4000  
-1.6000

## Ratio of Manufacturers' Total Inventories to Shipments for Durable Goods Industries

*rat* =

-0.0100  
-0.1100  
0.1700  
-0.0800

## Unemployment Rate

*ur* =

-0.2000  
0.1000  
-0.1000  
-0.2000

## Industrial production (3 columns)

*ind* =

0.2884  
0.2413  
-0.1729  
1.0541

## Housing Starts: Total: New Privately Owned Housing Units Started)

*hs* =

-75  
189

---

-141  
60

## **Manufacturers' Total Inventories to Shipments for Durable Goods Industries**

*ti* =  
  
-0.0500  
0.0300  
0  
0.0100

## **All Employees: Professional & Business Ser- vices**

*pbs* =  
  
49  
66  
52  
86

## **Industrial Production: Nondurable Consumer Goods**

*nd* =  
  
-0.4160  
-0.1584  
0.6740  
-0.0004

## **Industrial Production: Nondurable Manufactur- ing (NAICS)**

*naic* =  
  
0.2127

---

0.2279  
0.2635  
0.3034

## Real Retail and Food Services Sales (RRSFS)

*rrsfs* =

327  
1489  
-299  
937

## Government categories market direction

Check each FULL expansion or FULL contraction or flatline with last 4 months. If flatlining, check most recent month against previous to see if it is expanding potentially out of trough or hit a top going into decline. Conditions include FULL contraction, FULL expansion, fe (PARTIAL flatline expansion) or fc (PARTIAL flatline contraction)

*dgDir* =

*fe*

*cdgiDir* =

*fc*

*hsDir* =

*fe*

*indDir* =

*fe*

*m2Dir* =

*fc*

*naicDir* =

*e*

---

*pbsDir =*

*fe*

*pmiDir =*

*fc*

*ratDir =*

*fc*

*unempDir =*

*e*

*urDir =*

*c*

*rrsfsDir =*

*fe*

## **Scan results of each government category for appropriate market sector trading pairs**

depending on market direction and economic indicators (PMI or M2)

## **Unemployment to measure health of consumer and sentiment**

ur (unemployment rate) of c is healthy signs of consumer (so use opposite view)

*sectCons =*

*'Appliances'*

*'Beverages - Brewers'*

*'Beverages - Soft Drinks'*

*'Beverages - Wineries & Distillers'*

*'Confectioners'*

*'Electronic Equipment'*

*'Recreational Goods, Other'*

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'Recreational Vehicles'  
'Sporting Goods'  
'Textile - Apparel Clothing'  
'Textile - Apparel Footwear & Accessories'  
'Toys & Games'  
'Consumer Services'  
'Entertainment - Diversified'  
'Gaming Activities'  
'General Entertainment'  
'Lodging'  
'Major Airlines'  
'Personal Services'  
'Publishing - Books'  
'Publishing - Newspapers'  
'Publishing - Periodicals'  
'Resorts & Casinos'  
'Sporting Activities'  
'Sporting Goods Stores'

## Housing starts

*sectHous* =

'Home Furnishings & Fixtures'  
'Housewares & Accessories'  
'Mortgage Investment'  
'Real Estate Development'  
'Lumber, Wood Production'  
'Manufactured Housing'  
'Residential Construction'

## Durable manufacturing

*sectDur* =

'Farm Products'  
'Food - Major Diversified'  
'Meat Products'  
'Processed & Packaged Goods'  
'Tobacco Products, Other'  
'Aerospace/Defense - Major Diversified'  
'Aerospace/Defense Products & Services'  
'Waste Management'

## NON durable manufacturing



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sectNDur =

'Aluminum'  
'Copper'  
'Independent Oil & Gas'  
'Industrial Metals & Minerals'  
'Major Integrated Oil & Gas'  
'Nonmetallic Mineral Mining'  
'Oil & Gas Drilling & Exploration'  
'Oil & Gas Equipment & Services'  
'Oil & Gas Pipelines'  
'Oil & Gas Refining & Marketing'  
'Silver'  
'Specialty Chemicals'  
'Steel & Iron'  
'Synthetics'  
'Medical Appliances & Equipment'  
'Application Software'  
'Diversified Computer Systems'  
'Technical & System Software'

## Services

sectServ =

'Closed-End Fund - Equity'  
'Closed-End Fund - Foreign'  
'Credit Services'  
'Diversified Investments'  
'Foreign Money Center Banks'  
'Foreign Regional Banks'  
'Investment Brokerage - Regional'  
'Regional - Mid-Atlantic Banks'  
'Regional - Midwest Banks'  
'Regional - Northeast Banks'  
'Regional - Pacific Banks'  
'Regional - Southeast Banks'  
'Regional - Southwest Banks'  
'Diagnostic Substances'  
'Medical Instruments & Supplies'  
'Medical Laboratories & Research'  
'Advertising Agencies'  
'Air Delivery & Freight Services'  
'Air Services, Other'  
'Broadcasting - Radio'  
'Broadcasting - TV'  
'Building Materials Wholesale'  
'Business Services'  
'CATV Systems'  
'Catalog & Mail Order Houses'  
'Computers Wholesale'

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'Management Services'  
'Marketing Services'  
'Medical Equipment Wholesale'  
'Regional Airlines'  
'Rental & Leasing Services'  
'Research Services'  
'Security & Protection Services'  
'Shipping'  
'Staffing & Outsourcing Services'  
'Technical Services'  
'Trucking'  
'Business Software & Services'  
'Diversified Communication Services'  
'Information & Delivery Services'  
'Information Technology Services'  
'Internet Information Providers'  
'Internet Service Providers'  
'Internet Software & Services'  
'Long Distance Carriers'  
'Security Software & Services'  
'Telecom Services - Domestic'  
'Telecom Services - Foreign'  
'Wireless Communications'
```

## Retail

```
sectRet =
```

```
'Apparel Stores'  
'Auto Dealerships'  
'Auto Parts Stores'  
'Auto Parts Wholesale'  
'Basic Materials Wholesale'  
'Department Stores'  
'Electronics Stores'  
'Electronics Wholesale'  
'Home Furnishing Stores'  
'Home Improvement Stores'  
'Industrial Equipment Wholesale'  
'Jewelry Stores'  
'Movie Production, Theaters'  
'Music & Video Stores'  
'Restaurants'  
'Specialty Eateries'  
'Specialty Retail, Other'  
'Toy & Hobby Stores'  
'Wholesale, Other'
```