

Outline of the Consumption Trend Index

The Consumption Trend Index (CTI) has been published by Statistics Bureau of Japan as data for analysis to complement the result of Family Income and Expenditure Survey (FIES) and investigate the trend of consumption comprehensively. It is published as the following two indices.

1. Household Consumption Trend Index (CTI Micro)

The Household Consumption Trend Index (CTI Micro) is an index that shows the trend of the average amount of household consumption expenditure in Japan. The average of the monthly consumption expenditure is calculated by combining monthly results of the Family Income and Expenditure Survey (FIES), the Survey of Household Economy, and the Expenditure Monitor Survey for One-person Households.

For details of the CTI Micro, please refer to the link here:

https://www.stat.go.jp/english/data/cti/pdf/micro_en_20.pdf

2. Total Consumption Trend Index (CTI Macro)

The Total Consumption Trend Index (CTI Macro) is an index to estimate the transition of the total consumption expenditure of all households in Japan (corresponding to the final consumption expenditure of households in the GDP statistics). The monthly total consumption expenditures are estimated by means of a time series regression model based on a state space model for every month.

For details of the CTI Macro, please refer to the link here:

https://www.stat.go.jp/english/data/cti/pdf/macro_en_20.pdf