

SEASONAL ADJUSTMENT METADATA TEMPLATE ¹									(1/2)
GUIDELINES / GLOSSARY									
Group of series:									
INDEX OF RETAIL TRADE VALUE									
Country / Institution		Italy, Italian National Institute of Statistics (ISTAT)							
Contact person responsible for SA		dett-rtd@istat.it							
GENERAL INFORMATION									
Frequency		Monthly							
Published series/ relevant series	Kind of adjustment	NACE nomenclature (number of series)							
		4 digits	3 digits	2 digits	G47_NF_CLTH G47_NF_HLTH G47_NF_OTH1 G47_NF_OTH2	G47_FOOD G47_NFOOD_X_G473 G47_X_G473	MIGs ①	Total ①	
	Raw series	3	2	1	4	3	-	13	
	Only calendar adjusted	0	0	0	0	0	-	0	
	Other adjustments (e.g. outliers correction)	0	0	0	0	0	-	0	
	Only seasonally adjusted	0	0	0	0	0	-	0	
	Seasonally and calendar adjusted	3	2	1	4	3	-	13	
	Trend-cycle	0	0	0	0	0	-	0	
	Others	0	0	0	0	0	-	0	
Method used		REGARIMA							
Software used		TRAMO/SEATS							
Publications									
CALENDAR ADJUSTMENT									
Trading/working day adjustment (both published and confidential series)	Kind of calendar effects	NACE nomenclature							
		4 digits	3 digits	2 digits	G47_NF_CLTH G47_NF_HLTH G47_NF_OTH1 G47_NF_OTH2	G47_FOOD G47_NFOOD_X_G473 G47_X_G473	MIGs	Total	
	No effect	0	0	0	0	0	-	0	
	Trading/working day	3	2	1	4	3	-	13	
	Moving holidays (Easter)	1	2	1	2	3	-	9	
	Leap year	0	2	1	0	2	-	5	
Others	0	0	0	0	0	-	0		
No calendar adjustment									
Calendar used		Country-specific working days							
OTHER PRE-ADJUSTMENT									
Detection and replacement of outliers		Yes (AO, LS, TC, SO)							
SEASONAL ADJUSTMENT									
Model/filter selection	Type	NACE nomenclature							
		4 digits	3 digits	2 digits	G47_NF_CLTH G47_NF_HLTH G47_NF_OTH1 G47_NF_OTH2	G47_FOOD G47_NFOOD_X_G473 G47_X_G473	MIGs	Total	
	Manual	3	2	1	4	3	-	13	
	Automatic	0	0	0	0	0	-	0	
Seasonal adjustment decomposition	Type								
	Additive	1	0	0	1	1	-	3	
	Log-additive	2	2	0	3	1	-	8	
	Multiplicative	0	0	0	0	0	-	0	
	Other	0	0	0	0	0	-	0	
AGGREGATION									
Direct adjustment / indirect adjustment via components		Indirect adjustment for the aggregated series G47_X_473 and G47							
Consistency amongst the different levels of breakdown		Yes							
Time consistency (monthly/annual or quarterly/annual)		Monthly							

¹ Annex of ESS Guidelines on Seasonal Adjustment, 2009 edition

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REVISIONS	
Model, filters, outliers, calendar regressors re-identification	Partial concurrent adjustment: once a year
Parameters / factors re-estimation	Monthly estimation
Horizon for published revisions	Whole time series
QUALITY INDICATORS	
Quality measures used	Parameters significance, diagnostics concerning residuals, model stability, graphical analysis, seasonality tests, spectral analysis, analysis of revisions.
AVAILABILITY OF STRUCTURAL METADATA	
Links to methodological reports	-
Links to national calendar used	-
Availability of detailed information sufficient to allow users to replicate the process	Detailed information are available upon request