

## Appendix

FRED-QD is a quarterly frequency companion to FRED-MD. It is designed to emulate the dataset used in “Disentangling the Channels of the 2007-2009 Recession” by Stock and Watson (2012, NBER WP No. 18094) but also contains several additional series. The columns denote the following: (i) ID denotes the series number, (ii) SW ID denotes the series number in SW (2012), (iii) TCODE denotes one of the following data transformations for a series  $x$ : (1) no transformation; (2)  $\Delta x_t$ ; (3)  $\Delta^2 x_t$ ; (4)  $\log(x_t)$ ; (5)  $\Delta \log(x_t)$ ; (6)  $\Delta^2 \log(x_t)$ . (7)  $\Delta(x_t/x_{t-1} - 1.0)$ , (iv) SW FACTORS denotes whether a series was used in SW (2012) when constructing factors (e.g. 1 is yes and 0 is no), (v) FRED MNEMONIC denotes the mnemonic we use for the dataset, (vi) SW MNEMONIC denotes the mnemonic used in SW (2012), and (vii) DESCRIPTION gives a brief definition of the series. The series are loosely grouped based on SW (2012).

This is a beta-version of the eventual FRED-QD product. Details on construction of the data will be forthcoming but a few general comments are in order. First, if the FRED mnemonic does not end in x then the series comes directly from the FRED database (e.g. PCECC96; real PCE). Otherwise, the series is a modified variant of a series from FRED (e.g. PCDGx; nominal PCE durables is manually deflated using the PCE price index). The exception to this rule is the S&P data which is taken from public sources. Also, monthly frequency series are aggregated to a quarterly frequency using averages. Finally, updates may be irregularly spaced while we determine the future vintage schedule.

Group 1: NIPA

SW					FRED MNEMONIC	SW MNEMONIC	DESCRIPTION
ID	SW ID	T CODE	FACTORS				
1	1	5	0		GDPC96	GDP	Real Gross Domestic Product, 3 Decimal (Billions of Chained 2009 Dollars)
2	2	5	0		PCECC96	Consumption	Real Personal Consumption Expenditures (Billions of Chained 2009 Dollars)
3	3	5	1		PCDGx	Cons:Dur	Real personal consumption expenditures: Durable goods (Billions of Chained 2009 Dollars), deflated using PCE
4	4	5	1		PCESVx	Cons:Svc	Real Personal Consumption Expenditures: Services (Billions of 2009 Dollars), deflated using PCE
5	5	5	1		PCNDx	Cons:NonDur	Real Personal Consumption Expenditures: Nondurable Goods (Billions of 2009 Dollars), deflated using PCE
6	6	5	0		GPDIC96	Investment	Real Gross Private Domestic Investment, 3 decimal (Billions of Chained 2009 Dollars)
7	7	5	0		FPIx	FixedInv	Real private fixed investment (Billions of Chained 2009 Dollars), deflated using PCE
8	8	5	1		Y033RC1Q027SBEAx	Inv:Equip&Software	Real Gross Private Domestic Investment: Fixed Investment: Nonresidential: Equipment (Billions of Chained 2009 Dollars), deflated using PCE
9	9	5	1		PNFIx	FixInv:NonRes	Real private fixed investment: Nonresidential (Billions of Chained 2009 Dollars), deflated using PCE
10	10	5	1		PRFIx	FixedInv:Res	Real private fixed investment: Residential (Billions of Chained 2009 Dollars), deflated using PCE
11	11	1	1		A014RE1Q156NBEA	Inv:Inventories	Shares of gross domestic product: Gross private domestic investment: Change in private inventories (Percent)
12	12	5	0		GCEC96	Gov:Spending	Real Government Consumption Expenditures & Gross Investment (Billions of Chained 2009 Dollars)
13	13	1	1		A823RL1Q225SBEA	Gov:Fed	Real Government Consumption Expenditures and Gross Investment: Federal (Percent Change from Preceding Period)
14	14	5	1		FGRECPTx	Real Gov Receipts	Real Federal Government Current Receipts (Billions of Chained 2009 Dollars), deflated using PCE
15	15	5	1		SLCEx	Gov:State&Local	Real government state and local consumption expenditures (Billions of Chained 2009 Dollars), deflated using PCE
16	16	5	1		EXPGSC96	Exports	Real Exports of Goods & Services, 3 Decimal (Billions of Chained 2009 Dollars)
17	17	5	1		IMPGSC96	Imports	Real Imports of Goods & Services, 3 Decimal (Billions of Chained 2009 Dollars)
18	18	5	0		DPIC96	Disp-Income	Real Disposable Personal Income (Billions of Chained 2009 Dollars)
19	19	5	0		OUTNFB	Output:NFB	Nonfarm Business Sector: Real Output (Index 2009=100)
20	20	5	0		OUTBS	Output:Bus	Business Sector: Real Output (Index 2009=100)
21	21	5	0		OUTMS	Output:Manuf	Manufacturing Sector: Real Output (Index 2009=100)
22	194	n.a.	0		B020RE1Q156NBEA		Shares of gross domestic product: Exports of goods and services (Percent)
23	195	n.a.	0		B021RE1Q156NBEA		Shares of gross domestic product: Imports of goods and services (Percent)

## Group 2: Industrial Production

ID	SW ID	TCODE	SW		FRED MNEMONIC	SW MNEMONIC	DESCRIPTION
			FACTORS	0			
1	22	5	0		INDPRO	IP:Total index	Industrial Production Index (Index 2012=100)
2	23	5	0		IPFINAL	IP:Final products	Industrial Production: Final Products (Market Group) (Index 2012=100)
3	24	5	0		IPCONGD	IP:Consumer goods	Industrial Production: Consumer Goods (Index 2012=100)
4	25	5	0		IPMAT	IP:Materials	Industrial Production: Materials (Index 2012=100)
5	26	5	1		IPDMAT	IP:Dur gds materials	Industrial Production: Durable Materials (Index 2012=100)
6	27	5	1		IPNMAT	IP:Nondur gds materials	Industrial Production: Nondurable Materials (Index 2012=100)
7	28	5	1		IPDCONGD	IP:Dur Cons. Goods	Industrial Production: Durable Consumer Goods (Index 2012=100)
8	29	5	1		IPB51110SQ	IP:Auto	Industrial Production: Durable Goods: Automotive products (Index 2012=100)
9	30	5	1		IPNCONGD	IP:NonDur Cons God	Industrial Production: Nondurable Consumer Goods (Index 2012=100)
10	31	5	1		IPBUSEQ	IP:Bus Equip	Industrial Production: Business Equipment (Index 2012=100)
11	32	5	1		IPB51220SQ	IP:Energy Prds	Industrial Production: Consumer energy products (Index 2012=100)
12	33	1	1		TCU	Capu Tot	Capacity Utilization: Total Industry (Percent of Capacity)
13	34	1	1		CUMFNS	Capu Man.	Capacity Utilization: Manufacturing (SIC) (Percent of Capacity)
14	198	n.a.	5	0	IPMANRICS		Industrial Production: Manufacturing (SIC) (Index 2012=100)
15	199	n.a.	5	0	IPB51222S		Industrial Production: Residential Utilities (Index 2012=100)
16	200	n.a.	5	0	IPFUELS		Industrial Production: Fuels (Index 2012=100)
17	201	n.a.	1	0	NAPMPI		ISM Manufacturing: Production Index
18	205	n.a.	1	0	NAPM		ISM Manufacturing: PMI Composite Index

### Group 3: Employment and Unemployment

SW				SW		FRED		SW		DESCRIPTION	
ID	SW ID	TCODE	FACTORS	FRED	MNEMONIC	SW	MNEMONIC	SW	MNEMONIC	DESCRIPTION	
1	35	5	0	PAYEMS	Emp:Nonfarm		Emp:Nonfarm		Emp:Nonfarm	All Employees: Total nonfarm (Thousands of Persons)	
2	36	5	0	USPRIV	Emp:Private		Emp:Private		Emp:Private	All Employees: Total Private Industries (Thousands of Persons)	
3	37	5	0	MANEMP	Emp:mfg		Emp:mfg		Emp:mfg	All Employees: Manufacturing (Thousands of Persons)	
4	38	5	0	SRVPRD	Emp:Services		Emp:Services		Emp:Services	All Employees: Service-Providing Industries (Thousands of Persons)	
5	39	5	0	USGOOD	Emp:Goods		Emp:Goods		Emp:Goods	All Employees: Goods-Producing Industries (Thousands of Persons)	
6	40	5	1	DMANEMP	Emp:DurGoods		Emp:DurGoods		Emp:DurGoods	All Employees: Durable goods (Thousands of Persons)	
7	41	5	0	NDMANEMP	Emp:Nondur Goods		Emp:Nondur Goods		Emp:Nondur Goods	All Employees: Nondurable goods (Thousands of Persons)	
8	42	5	1	USCONS	Emp:Const		Emp:Const		Emp:Const	All Employees: Construction (Thousands of Persons)	
9	43	5	1	USEHS	Emp:Edu&Health		Emp:Edu&Health		Emp:Edu&Health	All Employees: Education & Health Services (Thousands of Persons)	
10	44	5	1	USFIRE	Emp:Finance		Emp:Finance		Emp:Finance	All Employees: Financial Activities (Thousands of Persons)	
11	45	5	1	USINFO	Emp:Infor		Emp:Infor		Emp:Infor	All Employees: Information Services (Thousands of Persons)	
12	46	5	1	USPBS	Emp:Bus Serv		Emp:Bus Serv		Emp:Bus Serv	All Employees: Professional & Business Services (Thousands of Persons)	
13	47	5	1	USLAH	Emp:Leisure		Emp:Leisure		Emp:Leisure	All Employees: Leisure & Hospitality (Thousands of Persons)	
14	48	5	1	USSERV	Emp:OtherSvcs		Emp:OtherSvcs		Emp:OtherSvcs	All Employees: Other Services (Thousands of Persons)	
15	49	5	1	USMINE	Emp:Mining/NatRes		Emp:Mining/NatRes		Emp:Mining/NatRes	All Employees: Mining and logging (Thousands of Persons)	
16	50	5	1	USTPU	Emp:Trade&Trans		Emp:Trade&Trans		Emp:Trade&Trans	All Employees: Trade, Transportation & Utilities (Thousands of Persons)	
17	51	5	0	USGOVT	Emp:Gov		Emp:Gov		Emp:Gov	All Employees: Government (Thousands of Persons)	
18	52	5	1	USTRADE	Emp:Retail		Emp:Retail		Emp:Retail	All Employees: Retail Trade (Thousands of Persons)	
19	53	5	1	USWTRADE	Emp:Wholesale		Emp:Wholesale		Emp:Wholesale	All Employees: Wholesale Trade (Thousands of Persons)	
20	54	5	1	CES9091000001	Emp:Gov(Fed)		Emp:Gov(Fed)		Emp:Gov(Fed)	All Employees: Government: Federal (Thousands of Persons)	
21	55	5	1	CES9092000001	Emp:Gov (State)		Emp:Gov (State)		Emp:Gov (State)	All Employees: Government: State Government (Thousands of Persons)	
22	56	5	1	CES9093000001	Emp:Gov (Local)		Emp:Gov (Local)		Emp:Gov (Local)	All Employees: Government: Local Government (Thousands of Persons)	
23	57	5	0	CE16OV	Emp:Total (HHSurve)		Emp:Total (HHSurve)		Emp:Total (HHSurve)	Civilian Employment (Thousands of Persons)	
24	58	2	0	CIVPART	LF Part Rate		LF Part Rate		LF Part Rate	Civilian Labor Force Participation Rate (Percent)	
25	59	2	0	UNRATE	Unemp Rate		Unemp Rate		Unemp Rate	Civilian Unemployment Rate (Percent)	
26	60	2	0	UNRATESTx	Urate_ST		Urate_ST		Urate_ST	Unemployment Rate less than 27 weeks (Percent)	
27	61	2	0	UNRATELTx	Urate_LT		Urate_LT		Urate_LT	Unemployment Rate for more than 27 weeks (Percent)	
28	62	2	1	LNS14000012	Urate:Age16-19		Urate:Age16-19		Urate:Age16-19	Unemployment Rate - 16 to 19 years (Percent)	
29	63	2	1	LNS14000025	Urate:Age>20 Men		Urate:Age>20 Men		Urate:Age>20 Men	Unemployment Rate - 20 years and over, Men (Percent)	
30	64	2	1	LNS14000026	Urate:Age>20 Women		Urate:Age>20 Women		Urate:Age>20 Women	Unemployment Rate - 20 years and over, Women (Percent)	
31	65	5	1	UEMPLT5	U:Dur<5wks		U:Dur<5wks		U:Dur<5wks	Number of Civilians Unemployed - Less Than 5 Weeks (Thousands of Persons)	
32	66	5	1	UEMP5TO14	U:Dur5-14wks		U:Dur5-14wks		U:Dur5-14wks	Number of Civilians Unemployed for 5 to 14 Weeks (Thousands of Persons)	
33	67	5	1	UEMP15T26	U:dur>15-26wks		U:dur>15-26wks		U:dur>15-26wks	Number of Civilians Unemployed for 15 to 26 Weeks (Thousands of Persons)	
34	68	5	1	UEMP27OV	U:Dur>27wks		U:Dur>27wks		U:Dur>27wks	Number of Civilians Unemployed for 27 Weeks and Over (Thousands of Persons)	
35	69	5	1	LNS13023621	U:Job losers		U:Job losers		U:Job losers	Unemployment Level - Job Losers (Thousands of Persons)	
36	70	5	1	LNS13023557	U:LF Reentry		U:LF Reentry		U:LF Reentry	Unemployment Level - Reentrants to Labor Force (Thousands of Persons)	
37	71	5	1	LNS13023705	U:Job Leavers		U:Job Leavers		U:Job Leavers	Unemployment Level - Job Leavers (Thousands of Persons)	
38	72	5	1	LNS13023569	U:New Entrants		U:New Entrants		U:New Entrants	Unemployment Level - New Entrants (Thousands of Persons)	

Group 3: Employment and Unemployment, continued

SW						
ID	SW ID	TCODE	FACTORS	FRED MNEMONIC	SW MNEMONIC	DESCRIPTION
39	73	5	1	LNS12032194	Emp:SlackWk	Employment Level - Part-Time for Economic Reasons, All Industries (Thousands of Persons)
40	74	5	0	HOABS	EmpHrs:Bus Sec	Business Sector: Hours of All Persons (Index 2009=100)
41	75	5	0	HOAMS	EmpHrs:mfg	Manufacturing Sector: Hours of All Persons (Index 2009=100)
42	76	5	0	HOANBS	EmpHrs:nfb	Nonfarm Business Sector: Hours of All Persons (Index 2009=100)
43	77	1	1	AWHMAN	AWH Man	Average Weekly Hours of Production and Nonsupervisory Employees: Manufacturing (Hours)
44	78	2	1	AWHNONAG	AWH Privat	Average Weekly Hours Of Production And Nonsupervisory Employees: Total private (Hours)
45	79	2	1	AWOTMAN	AWH Overtime	Average Weekly Overtime Hours of Production and Nonsupervisory Employees: Manufacturing (Hours)
46	80	1	0	HWIx	HelpWnted	Help-Wanted Index
47	202	n.a.	0	UEMPMEAN		Average (Mean) Duration of Unemployment (Weeks)
48	203	n.a.	0	CES0600000007		Average Weekly Hours of Production and Nonsupervisory Employees: Goods-Producing
49	204	n.a.	0	NAPMEI		ISM Manufacturing: Employment Index
50	229	n.a.	0	HWIURATIO		Ratio of Help Wanted/No. Unemployed
51	230	n.a.	0	CLAIMSx		Initial Claims

Group 4: Housing

		SW			FRED		SW		DESCRIPTION	
ID	SW ID	T CODE	FACTORS		HOUST		Hstarts		Housing Starts: Total: New Privately Owned Housing Units Started (Thousands of Units)	
1	81	5	0		HOUST		Hstarts		Housing Starts: Total: New Privately Owned Housing Units Started (Thousands of Units)	
2	82	5	0		HOUST5F		Hstarts :5units		Privately Owned Housing Starts: 5-Unit Structures or More (Thousands of Units)	
3	83	5	1		PERMIT		Hpermits		New Private Housing Units Authorized by Building Permits (Thousands of Units)	
4	84	5	1		HOUSTMW		Hstarts:MW		Housing Starts in Midwest Census Region (Thousands of Units)	
5	85	5	1		HOUSTNE		Hstarts:NE		Housing Starts in Northeast Census Region (Thousands of Units)	
6	86	5	1		HOUSTS		Hstarts:S		Housing Starts in South Census Region (Thousands of Units)	
7	87	5	1		HOUSTW		Hstarts:W		Housing Starts in West Census Region (Thousands of Units)	
8	183	190	1		USSTHPI		Real Hprice:OFHEO		All-Transactions House Price Index for the United States (Index 1980 Q1=100)	
9	184	191	1		SPCS10RSA		Real CS_10		S&P/Case-Shiller 10-City Composite Home Price Index (Index January 2000 = 100)	
10	185	192	1		SPCS20RSA		Real CS_20		S&P/Case-Shiller 20-City Composite Home Price Index (Index January 2000 = 100)	
11	236	n.a.	0		PERMITNE				New Private Housing Units Authorized by Building Permits in the Northeast Census Region (Thousands, SAAR)	
12	237	n.a.	0		PERMITMW				New Private Housing Units Authorized by Building Permits in the Midwest Census Region (Thousands, SAAR)	
13	238	n.a.	0		PERMITS				New Private Housing Units Authorized by Building Permits in the South Census Region (Thousands, SAAR)	
14	239	n.a.	0		PERMITW				New Private Housing Units Authorized by Building Permits in the West Census Region (Thousands, SAAR)	

Group 5: Inventories, Orders, and Sales

SW							DESCRIPTION
ID	SW ID	TCODE	FACTORS	FRED MNEMONIC	SW MNEMONIC		
1	88	5	0	CMRMTSPLx	MT Sales		Real Manufacturing and Trade Industries Sales (Millions of Chained 2009 Dollars)
2	89	5	1	RSAFSx	Ret. Sale		Real Retail and Food Services Sales (Millions of Chained 2009 Dollars), deflated by Core PCE
3	90	5	1	AMDMMNOx	Orders (DurMfg)		Real Manufacturers' New Orders: Durable Goods (Millions of 2009 Dollars), deflated by Core PCE
4	91	5	1	ACOGNOx	Orders(ConsGoods/Mat.)		Real Value of Manufacturers' New Orders for Consumer Goods Industries (Million of 2009 Dollars), deflated by Core PCE
5	92	5	1	AMDMUOx	UnfOrders(DurGds)		Real Value of Manufacturers' Unfilled Orders for Durable Goods Industries (Million of 2009 Dollars), deflated by Core PCE
6	93	5	1	ANDENOx	Orders(NonDefCap)		Real Value of Manufacturers' New Orders for Capital Goods: Nondefense Capital Goods Industries (Million of 2009 Dollars), deflated by Core PCE
7	94	1	1	NAPMSDI	VendPerf		ISM Manufacturing: Supplier Deliveries Index (lin)
8	95	5	1	INVCQRM	MT Invent		Real Manufacturing and Trade Inventories (Millions of 2009 Dollars)
9	206	n.a.	0	NAPMNOI			ISM Manufacturing: New Orders Index
10	207	n.a.	0	NAPMII			ISM Manufacturing: Inventories Index
11	231	n.a.	0	BUSINVx			Total Business Inventories (Millions of Dollars)
12	232	n.a.	0	ISRATIOx			Total Business: Inventories to Sales Ratio

Group 6: Prices

SW					FRED MNEMONIC	SW MNEMONIC	DESCRIPTION
ID	SW ID	T CODE	FACTORS				
1	96	97	6	0	PCECTPI	PCED	Personal Consumption Expenditures: Chain-type Price Index (Index 2009=100)
2	97	98	6	0	PCEPILFE	PCED_LFE	Personal Consumption Expenditures Excluding Food and Energy (Chain-Type Price Index) (Index 2009=100)
3	98	99	6	0	GDPCTPI	GDP Defl	Gross Domestic Product: Chain-type Price Index (Index 2009=100)
4	99	100	6	1	GPDICTPI	GPDI Defl	Gross Private Domestic Investment: Chain-type Price Index (Index 2009=100)
5	100	101	6	1	IPDBS	BusSec Defl	Business Sector: Implicit Price Deflator (Index 2009=100)
6	101	102	6	0	DGDSRG3Q086SBEA	PCED_Goods	Personal consumption expenditures: Goods (chain-type price index)
7	102	103	6	0	DDURRG3Q086SBEA	PCED_DurGoods	Personal consumption expenditures: Durable goods (chain-type price index)
8	103	104	6	0	DSERRG3Q086SBEA	PCED_Serv	Personal consumption expenditures: Services (chain-type price index)
9	104	105	6	0	DNDGRG3Q086SBEA	PCED_NDurGoods	Personal consumption expenditures: Nondurable goods (chain-type price index)
10	105	106	6	0	DHCERG3Q086SBEA	PCED_HouseholdServ.	Personal consumption expenditures: Services: Household consumption expenditures (chain-type price index)
11	106	107	6	1	DMOTRG3Q086SBEA	PCED_MotorVec	Personal consumption expenditures: Durable goods: Motor vehicles and parts (chain-type price index)
12	107	108	6	1	DFDHRG3Q086SBEA	PCED_DurHousehold	Personal consumption expenditures: Durable goods: Furnishings and durable household equipment (chain-type price index)
13	108	109	6	1	DREQRG3Q086SBEA	PCED_Recreation	Personal consumption expenditures: Durable goods: Recreational goods and vehicles (chain-type price index)
14	109	110	6	1	DODGRG3Q086SBEA	PCED_OthDurGds	Personal consumption expenditures: Durable goods: Other durable goods (chain-type price index)
15	110	111	6	1	DFXARG3Q086SBEA	PCED_Food_Bev	Personal consumption expenditures: Nondurable goods: Food and beverages purchased for off-premises consumption (chain-type price index)
16	111	112	6	1	DCLOGRG3Q086SBEA	PCED_Clothing	Personal consumption expenditures: Nondurable goods: Clothing and footwear (chain-type price index)
17	112	113	6	1	DGOERG3Q086SBEA	PCED_Gas_Energy	Personal consumption expenditures: Nondurable goods: Gasoline and other energy goods (chain-type price index)
18	113	114	6	1	DONGRG3Q086SBEA	PCED_OthNDurGds	Personal consumption expenditures: Nondurable goods: Other nondurable goods (chain-type price index)
19	114	115	6	1	DHUTRG3Q086SBEA	PCED_Housing-Utilities	Personal consumption expenditures: Services: Housing and utilities (chain-type price index)
20	115	116	6	1	DHLCRG3Q086SBEA	PCED_HealthCare	Personal consumption expenditures: Services: Health care (chain-type price index)
21	116	117	6	1	DTRSRRG3Q086SBEA	PCED_TransSvgs	Personal consumption expenditures: Transportation services (chain-type price index)



Group 6: Prices, continued

SW					FRED		SW		DESCRIPTION	
ID	SW ID	T CODE	FACTORS	FRED	MNEMONIC	SW	MNEMONIC	PCED	RecServices	
22	117	118	6	1	DRCARG3Q086SBEA	PCED	RecServices			Personal consumption expenditures: Recreation services (chain-type price index)
23	118	119	6	1	DFSARG3Q086SBEA	PCED	FoodServ_Acc.			Personal consumption expenditures: Services: Food services and accommodations (chain-type price index)
24	119	120	6	1	DIFSRG3Q086SBEA	PCED	FIRE			Personal consumption expenditures: Financial services and insurance (chain-type price index)
25	120	121	6	1	DOTSRG3Q086SBEA	PCED	OtherServices			Personal consumption expenditures: Other services (chain-type price index)
26	121	122	6	0	CPIAUCSL	CPI				Consumer Price Index for All Urban Consumers: All Items (Index 1982-84=100)
27	122	123	6	0	CPILFESL	CPI	LFE			Consumer Price Index for All Urban Consumers: All Items Less Food & Energy (Index 1982-84=100)
28	123	124	6	0	PPIFGS	PPI	FinGds			Producer Price Index by Commodity for Finished Goods (Index 1982=100)
29	124	125	6	0	PPIACO	PPI				Producer Price Index for All Commodities (Index 1982=100)
30	125	126	6	1	PPIFCG	PPI	FinConsGds			Producer Price Index by Commodity for Finished Consumer Goods (Index 1982=100)
31	126	127	6	1	PPIFCF	PPI	FinConsGds(Food)			Producer Price Index by Commodity for Finished Consumer Foods (Index 1982=100)
32	127	128	6	1	PPIIDC	PPI	IndCom			Producer Price Index by Commodity Industrial Commodities (Index 1982=100)
33	128	129	6	1	PPIITM	PPI	IntMat			Producer Price Index by Commodity Intermediate Materials: Supplies & Components (Index 1982=100)
34	129	132	1	1	NAPMPRI	NAPM	com price			ISM Manufacturing: Prices Index (Index)
35	130	133	5	1	WPU0531	Real Price	NatGas			Producer Price Index by Commodity for Fuels and Related Products and Power: Natural Gas (Index 1982=100)
36	131	134	5	1	WPU0561	Real Price	Oil			Producer Price Index by Commodity for Fuels and Related Products and Power: Crude Petroleum (Domestic Production) (Index 1982=100)
37	132	135	5	0	OILPRICEx	Real	Crudeoil Price			Real Crude Oil Prices: West Texas Intermediate (WTI) - Cushing, Oklahoma (2009 Dollars per Barrel), deflated by Core PCE
38	214	n.a.	6	0	PPICRM					Producer Price Index: Crude Materials for Further Processing (Index 1982=100)
39	215	n.a.	6	0	PPICMM					Producer Price Index: Commodities: Metals and metal products: Primary nonferrous metals (Index 1982=100)
40	216	n.a.	6	0	CPIAPPSL	Consumer Price				Consumer Price Index for All Urban Consumers: Apparel (Index 1982-84=100)
41	217	n.a.	6	0	CPITRNSL	Consumer Price				Consumer Price Index for All Urban Consumers: Transportation (Index 1982-84=100)
42	218	n.a.	6	0	CPIMEDSL	Consumer Price				Consumer Price Index for All Urban Consumers: Medical Care (Index 1982-84=100)

		SW					
ID	SW ID	T CODE	FACTORS	FRED MNEMONIC	SW MNEMONIC	DESCRIPTION	
43	219	n.a.	6	0	CUSR0000SAC	Consumer Price Index for All Urban Consumers: Commodities (Index 1982-84=100)	(Index 1982-84=100)
44	220	n.a.	6	0	CUUR0000SAD	Consumer Price Index for All Urban Consumers: Durables (Index 1982-84=100)	(Index 1982-84=100)
45	221	n.a.	6	0	CUSR0000SAS	Consumer Price Index for All Urban Consumers: Services (Index 1982-84=100)	(Index 1982-84=100)
46	222	n.a.	6	0	CPIULFSL	Consumer Price Index for All Urban Consumers: All Items Less Food (Index 1982-84=100)	(Index 1982-84=100)
47	223	n.a.	6	0	CUUR0000SA0L2	Consumer Price Index for All Urban Consumers: All items less shelter (Index 1982-84=100)	(Index 1982-84=100)
48	224	n.a.	6	0	CUSR0000SA0L5	Consumer Price Index for All Urban Consumers: All items less medical care (Index 1982-84=100)	(Index 1982-84=100)
49	242	n.a.	6	0	CUSR0000SEHC	CPI for All Urban Consumers: Owners' equivalent rent of residences (Index Dec 1982=100)	(Index Dec 1982=100)

# Group 7: Earnings and Productivity

ID	SW ID	TCODE	SW		FRED MNEMONIC	SW MNEMONIC	DESCRIPTION	
			FACTORS	0			Real AHE:PrivInd	Real Average Hourly Earnings of Production and Nonsupervisory Employees: Total
1	133	136	5	0	AHETPIx	Real AHE:PrivInd	Private (2009 Dollars per Hour), deflated by Core PCE	Real Average Hourly Earnings of Production and Nonsupervisory Employees: Total
2	134	137	5	0	CES200000000008x	Real AHE:Const	Real Average Hourly Earnings of Production and Nonsupervisory Employees: Construction (2009 Dollars per Hour), deflated by Core PCE	Real Average Hourly Earnings of Production and Nonsupervisory Employees: Construction (2009 Dollars per Hour), deflated by Core PCE
3	135	138	5	0	CES300000000008x	Real AHE:MFG	Real Average Hourly Earnings of Production and Nonsupervisory Employees: Manufacturing (2009 Dollars per Hour), deflated by Core PCE	Real Average Hourly Earnings of Production and Nonsupervisory Employees: Manufacturing (2009 Dollars per Hour), deflated by Core PCE
4	136	139	5	1	COMPRMS	CPH:Mfg	Manufacturing Sector: Real Compensation Per Hour (Index 2009=100)	Manufacturing Sector: Real Compensation Per Hour (Index 2009=100)
5	137	140	5	1	COMPRNFB	CPH:NFB	Nonfarm Business Sector: Real Compensation Per Hour (Index 2009=100)	Nonfarm Business Sector: Real Compensation Per Hour (Index 2009=100)
6	138	141	5	1	RCPHBS	CPH:Bus	Business Sector: Real Compensation Per Hour (Index 2009=100)	Business Sector: Real Compensation Per Hour (Index 2009=100)
7	139	142	5	1	OPHMFG	OPH:mfg	Manufacturing Sector: Real Output Per Hour of All Persons (Index 2009=100)	Manufacturing Sector: Real Output Per Hour of All Persons (Index 2009=100)
8	140	143	5	1	OPHNFB	OPH:nfb	Nonfarm Business Sector: Real Output Per Hour of All Persons (Index 2009=100)	Nonfarm Business Sector: Real Output Per Hour of All Persons (Index 2009=100)
9	141	144	5	0	OPHPBS	OPH:Bus	Business Sector: Real Output Per Hour of All Persons (Index 2009=100)	Business Sector: Real Output Per Hour of All Persons (Index 2009=100)
10	142	145	5	0	ULCBS	ULC:Bus	Business Sector: Unit Labor Cost (Index 2009=100)	Business Sector: Unit Labor Cost (Index 2009=100)
11	143	146	5	1	ULCMFG	ULC:Mfg	Manufacturing Sector: Unit Labor Cost (Index 2009=100)	Manufacturing Sector: Unit Labor Cost (Index 2009=100)
12	144	147	5	1	ULCNFB	ULC:NFB	Nonfarm Business Sector: Unit Labor Cost (Index 2009=100)	Nonfarm Business Sector: Unit Labor Cost (Index 2009=100)
13	145	148	5	1	UNLPNBS	UNLPay:nfb	Nonfarm Business Sector: Unit Nonlabor Payments (Index 2009=100)	Nonfarm Business Sector: Unit Nonlabor Payments (Index 2009=100)
14	225	n.a.	6	0	CES060000000008		Average Hourly Earnings of Production and Nonsupervisory Employees: Goods-Producing (Dollars per Hour)	Average Hourly Earnings of Production and Nonsupervisory Employees: Goods-Producing (Dollars per Hour)

# Group 8: Interest Rates

SW					FRED MNEMONIC		SW MNEMONIC	DESCRIPTION	
ID	SW ID	TCODE	FACTORS	FRED MNEMONIC			SW MNEMONIC		
1	146	2	1	FEDFUNDS	FedFunds			Effective Federal Funds Rate (Percent)	
2	147	150	2	1	TB3MS	TB-3Mth		3-Month Treasury Bill: Secondary Market Rate (Percent)	
3	148	151	2	0	TB6MS	TM-6MTH		6-Month Treasury Bill: Secondary Market Rate (Percent)	
4	149	152	2	0	MED3	EuroDol3M		3-Month Eurodollar Deposit Rate (London) (Percent)	
5	150	153	2	0	GS1	TB-1YR		1-Year Treasury Constant Maturity Rate (Percent)	
6	151	154	2	0	GS10	TB-10YR		10-Year Treasury Constant Maturity Rate (Percent)	
7	152	155	2	0	MORTG	Mort-30Yr		30-Year Conventional Mortgage Rate (Percent)	
8	153	156	2	0	AAA	AAA Bond		Moody's Seasoned Aaa Corporate Bond Yield (Percent)	
9	154	157	2	0	BAA	BAA Bond		Moody's Seasoned Baa Corporate Bond Yield (Percent)	
10	155	158	1	1	BAA10YM	BAA_GS10		Moody's Seasoned Baa Corporate Bond Yield Relative to Yield on 10-Year Treasury Constant Maturity (Percent)	
11	156	159	1	1	MORTG10YRx	MRTG_GS10		30-Year Conventional Mortgage Rate Relative to 10-Year Treasury Constant Maturity (Percent)	
12	157	160	1	1	TB6M3Mx	tb6m_tb3m		6-Month Treasury Bill Minus 3-Month Treasury Bill, secondary market (Percent)	
13	158	161	1	1	GS1TB3Mx	GS1_tb3m		1-Year Treasury Constant Maturity Minus 3-Month Treasury Bill, secondary market (Percent)	
14	159	162	1	1	GS10TB3Mx	GS10_tb3m		10-Year Treasury Constant Maturity Minus 3-Month Treasury Bill, secondary market (Percent)	
15	160	163	1	1	CPF3MTB3Mx	CP_TBill Spread		3-Month Commercial Paper Minus 3-Month Treasury Bill, secondary market (Percent)	
16	161	164	1	1	MED3TB3Mx	Ted_spr		3-Month Eurodollar Deposit Minus 3-Month Treasury Bill, secondary market (Percent)	
17	210	n.a.	2	0	GS5			5-Year Treasury Constant Maturity Rate	
18	211	n.a.	1	0	TB3SMFFM			3-Month Treasury Constant Maturity Minus Federal Funds Rate	
19	212	n.a.	1	0	T5YFFM			5-Year Treasury Constant Maturity Minus Federal Funds Rate	
20	213	n.a.	1	0	AAAFFM			Moody's Seasoned Aaa Corporate Bond Minus Federal Funds Rate	
21	234	n.a.	2	0	CP3M			3-Month AA Financial Commercial Paper Rate	
22	235	n.a.	1	0	COMPAPFF			3-Month Commercial Paper Minus Federal Funds Rate	

# Group 9: Money and Credit

SW				FRED MNEMONIC	SW MNEMONIC	DESCRIPTION
ID	SW ID	TCODE	FACTORS			
1 162	167	5	0	AMBSLREALx	Real Mbase	St. Louis Adjusted Monetary Base (Billions of 1982-84 Dollars), deflated by CPI
2 163	168	5	0	IMFSLx	Real InsMMF	Real Institutional Money Funds (Billions of 2009 Dollars), deflated by Core PCE
3 164	169	5	0	M1REALx	Real m1	Real M1 Money Stock (Billions of 1982-84 Dollars), deflated by CPI
4 165	170	5	0	M2REALx	Real m2	Real M2 Money Stock (Billions of 1982-84 Dollars), deflated by CPI
5 166	171	5	0	MZMREALx	Real mzm	Real MZM Money Stock (Billions of 1982-84 Dollars), deflated by CPI
6 167	172	5	1	BUSLOANSx	Real C&Lloand	Real Commercial and Industrial Loans, All Commercial Banks (Billions of 2009 U.S. Dollars), deflated by Core PCE
7 168	173	5	1	CONSUMERx	Real ConsLoans	Real Consumer Loans at All Commercial Banks (Billions of 2009 U.S. Dollars), deflated by Core PCE
8 169	174	5	1	NONREVSLx	Real NonRevCredit	Total Real Nonrevolving Credit Owned and Securitized, Outstanding (Billions of Dollars), deflated by Core PCE
9 170	175	5	1	REALLNx	Real LoansRealEst	Real Real Estate Loans, All Commercial Banks (Billions of 2009 U.S. Dollars), deflated by Core PCE
10 171	176	5	1	REVOLSLx	Real RevolvCredit	Total Real Revolving Credit Owned and Securitized, Outstanding (Billions of 2009 Dollars), deflated by Core PCE
11 172	177	5	0	TOTALSLx	Real ConsuCred	Total Consumer Credit Outstanding, deflated by Core PCE
12 173	178	1	1	DRIWCIL	FRBSLO_Consumers	FRB Senior Loans Officer Options, Net Percentage of Domestic Respondents Reporting Increased Willingness to Make Consumer Installment Loans
13 208	n.a.	6	0	TOTRESNS		Total Reserves of Depository Institutions (Billions of Dollars)
14 209	n.a.	7	0	NONBORRES		Reserves Of Depository Institutions, Nonborrowed (Millions of Dollars)
15 226	n.a.	6	0	DTCOLNVHFNM		Consumer Motor Vehicle Loans Outstanding Owned by Finance Companies (Millions of Dollars)
16 227	n.a.	6	0	DTCTHFNFM		Total Consumer Loans and Leases Outstanding Owned and Securitized by Finance Companies (Millions of Dollars)
17 228	n.a.	6	0	INVEST		Securities in Bank Credit at All Commercial Banks (Billions of Dollars)

### Group 10: Household Balance Sheets

ID	SW ID	TCODE	FACTORS	SW	FRED MNEMONIC	SW MNEMONIC	DESCRIPTION
1	174	179	5	0	TABSHNOx	Real HHW:TASA	Real Total Assets of Households and Nonprofit Organizations (Billions of 2009 Dollars), deflated by Core PCE
2	175	181	5	1	TLBSHNOx	Real HHW:LiabSA	Real Total Liabilities of Households and Nonprofit Organizations (Billions of 2009 Dollars), deflated by Core PCE
3	176	182	5	0	LIABPIx	liab_PDISA	Liabilities of Households and Nonprofit Organizations Relative to Personal Disposable Income (Percent)
4	177	183	5	1	TNWBSHNOx	Real HHW:WSA	Real Net Worth of Households and Nonprofit Organizations (Billions of 2009 Dollars), deflated by Core PCE
5	178	184	1	0	NWPIx	W_PDISA	Net Worth of Households and Nonprofit Organizations Relative to Disposable Personal Income (Percent)
6	179	185	5	1	TARESax	Real HHW:TA_RESA	Real Assets of Households and Nonprofit Organizations excluding Real Estate Assets (Billions of 2009 Dollars), deflated by Core PCE
7	180	186	5	1	HNOREMQ027Sx	Real HHW:RESA	Real Real Estate Assets of Households and Nonprofit Organizations (Billions of 2009 Dollars), deflated by Core PCE
8	181	188	5	1	TFAABSHNOx	Real HHW:FinSA	Real Total Financial Assets of Households and Nonprofit Organizations (Billions of 2009 Dollars), deflated by Core PCE
9	233	n.a.	2	0	CONSPI		Nonrevolving consumer credit to Personal Income

### Group 11: Exchange Rates

ID	SW ID	TCODE	FACTORS	SW	FRED MNEMONIC	SW MNEMONIC	DESCRIPTION
1	186	193	5	1	TWEXMMTH	Ex rate:major	Trade Weighted U.S. Dollar Index: Major Currencies (Index March 1973=100)
2	187	194	5	1	EXUSEU	Ex rate:Euro	U.S. / Euro Foreign Exchange Rate (U.S. Dollars to One Euro)
3	188	195	5	1	EXSZUSx	Ex rate:Switz	Switzerland / U.S. Foreign Exchange Rate
4	189	196	5	1	EXJPUSx	Ex rate:Japan	Japan / U.S. Foreign Exchange Rate
5	190	197	5	1	EXUSUKx	Ex rate:UK	U.S. / U.K. Foreign Exchange Rate
6	191	198	5	1	EXCAUSx	EX rate:Canada	Canada / U.S. Foreign Exchange Rate

### Group 12: Other

ID	SW ID	TCODE	FACTORS	SW	FRED MNEMONIC	SW MNEMONIC	DESCRIPTION
1	192	199	1	1	UMSEN'Tx	Cons. Expectations	University of Michigan: Consumer Sentiment (Index 1st Quarter 1966=100)
2	193	200	2	1	USEPUINDXM	PolicyUncertainty	Economic Policy Uncertainty Index for United States

### Group 13: Stock Markets

SW						
ID	SW ID	TCODE	FED FACTORS	FRED MNEMONIC	SW MNEMONIC	DESCRIPTION
1	182	1	1	VXOCLSX	VXO	CBOE S&P 100 Volatility Index: VXO
2	240	5	0	NIKKEI225		Nikkei Stock Average
3	241	5	0	NASDAQCOM		NASDAQ Composite (Index Feb 5, 1971=100)
4	254	180	5	S&P 500		S&P's Common Stock Price Index: Composite
5	255	n.a.	5	S&P: indust		S&P's Common Stock Price Index: Industrials
6	256	n.a.	2	S&P: div yield		S&P's Composite Common Stock: Dividend Yield
7	257	n.a.	5	S&P PE ratio		S&P's Composite Common Stock: Price-Earnings Ratio

### Group 14: Non-Household Balance Sheets

SW						
ID	SW ID	TCODE	FED FACTORS	FRED MNEMONIC	SW MNEMONIC	DESCRIPTION
1	196	n.a.	2	0	GFDEGDQ188S	Federal Debt: Total Public Debt as Percent of GDP (Percent)
2	197	n.a.	2	0	GFDEBTNx	Real Federal Debt: Total Public Debt (Millions of 2009 Dollars), deflated by PCE
3	243	n.a.	5	0	TLBSNNCBx	Real Nonfinancial Corporate Business Sector Liabilities (Billions of 2009 Dollars), Deflated by Implicit Price Deflator for Business Sector IPDBS
4	244	n.a.	1	0	TLBSNNCBBDIx	Nonfinancial Corporate Business Sector Liabilities to Disposable Business Income (Percent)
5	245	n.a.	5	0	TTAABSNNCBx	Real Nonfinancial Corporate Business Sector Assets (Billions of 2009 Dollars), Deflated by Implicit Price Deflator for Business Sector IPDBS
6	246	n.a.	5	0	TNWMVBSNNCBx	Real Nonfinancial Corporate Business Sector Net Worth (Billions of 2009 Dollars), Deflated by Implicit Price Deflator for Business Sector IPDBS
7	247	n.a.	2	0	TNWMVBSNNCBBDIx	Nonfinancial Corporate Business Sector Net Worth to Disposable Business Income (Percent)
8	248	n.a.	5	0	NNBTILQ027Sx	Real Nonfinancial Noncorporate Business Sector Liabilities (Billions of 2009 Dollars), Deflated by Implicit Price Deflator for Business Sector IPDBS
9	249	n.a.	1	0	NNBTILQ027SBDIx	Nonfinancial Noncorporate Business Sector Liabilities to Disposable Business Income (Percent)
10	250	n.a.	5	0	NNBTASQ027Sx	Real Nonfinancial Noncorporate Business Sector Assets (Billions of 2009 Dollars), Deflated by Implicit Price Deflator for Business Sector IPDBS
11	251	n.a.	5	0	TNWBSNNBx	Real Nonfinancial Noncorporate Business Sector Net Worth (Billions of 2009 Dollars), Deflated by Implicit Price Deflator for Business Sector IPDBS
12	252	n.a.	2	0	TNWBSNNBBDIx	Nonfinancial Noncorporate Business Sector Net Worth to Disposable Business Income (Percent)
13	253	n.a.	5	0	CNCFx	Real Disposable Business Income, Billions of 2009 Dollars (Corporate cash flow with IVA minus taxes on corporate income, deflated by Implicit Price Deflator for Business Sector IPDBS)