

“FRED-MD: A Monthly Database for Macroeconomic Research”, Michael W. McCracken and Serena Ng
<https://research.stlouisfed.org/econ/mccracken/fred-databases/>

FRED-QD and FRED-MD are large quarterly and monthly databases of major U.S. macroeconomic variables, maintained by the St. Louis Federal Reserve Bank. The databases are updated continuously. For the most recent update see the above webpage. The data are provided as a csv (text) file.

The file FRED-QD.dta is the FRED-QD database, downloaded on 12/10/2018, converted into Stata format, and data for 1959-2017 retained.

For variable names see the following pages. The Stata variable names have all been converted into lower case letters.

Most of the variables are provided in the most basic format, so transformations are required for typical uses. For example, *gdpc1* is real GDP in billions of dollars. For growth rates, the series needs to be transformed.

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) Δx_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 (i.e. 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).

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. Lastly, monthly frequency series are aggregated to a quarterly frequency using averages.

Group 1: NIPA

		SW					
ID	SW ID	TCODE	FACTORS	FRED MNEMONIC	SW MNEMONIC	DESCRIPTION	
1	1	1	5	0	GDPC1	GDP Real Gross Domestic Product, 3 Decimal (Billions of Chained 2012 Dollars)	
2	2	2	5	0	PCECC96	Consumption Real Personal Consumption Expenditures (Billions of Chained 2012 Dollars)	
3	3	3	5	1	PCDGx	Cons:Dur Real personal consumption expenditures: Durable goods (Billions of Chained 2012 Dollars), deflated using PCE	
4	4	4	5	1	PCESVx	Cons:Svc Real Personal Consumption Expenditures: Services (Billions of 2012 Dollars), deflated using PCE	
5	5	5	5	1	PCNDx	Cons:NonDur Real Personal Consumption Expenditures: Nondurable Goods (Billions of 2012 Dollars), deflated using PCE	
6	6	6	5	0	GPDIC1	Investment Real Gross Private Domestic Investment, 3 decimal (Billions of Chained 2012 Dollars)	
7	7	7	5	0	FPIx	FixedInv Real private fixed investment (Billions of Chained 2012 Dollars), deflated using PCE	
8	8	8	5	1	Y033RC1Q027SBEAx	Inv:Equip&Software Real Gross Private Domestic Investment: Fixed Investment: Nonresidential: Equipment (Billions of Chained 2012 Dollars), deflated using PCE	
9	9	9	5	1	PNFIx	FixInv:NonRes Real private fixed investment: Nonresidential (Billions of Chained 2012 Dollars), deflated using PCE	
10	10	10	5	1	PRFIx	FixedInv:Res Real private fixed investment: Residential (Billions of Chained 2012 Dollars), deflated using PCE	
11	11	11	1	1	A014RE1Q156NBEA	Inv:Inventories Shares of gross domestic product: Gross private domestic investment: Change in private inventories (Percent)	
12	12	12	5	0	GCEC1	Gov.Spending Real Government Consumption Expenditures & Gross Investment (Billions of Chained 2012 Dollars)	
13	13	13	1	1	A823RL1Q225SBEA	Gov:Fed Real Government Consumption Expenditures and Gross Investment: Federal (Percent Change from Preceding Period)	
14	14	14	5	1	FGRECPTx	Real Gov Receipts Real Federal Government Current Receipts (Billions of Chained 2012 Dollars), deflated using PCE	
15	15	15	5	1	SLCEx	Gov:State&Local Real government state and local consumption expenditures (Billions of Chained 2012 Dollars), deflated using PCE	
16	16	16	5	1	EXPGSC1	Exports Real Exports of Goods & Services, 3 Decimal (Billions of Chained 2012 Dollars)	
17	17	17	5	1	IMPGSC1	Imports Real Imports of Goods & Services, 3 Decimal (Billions of Chained 2012 Dollars)	
18	18	18	5	0	DPIC96	Disp-Income Real Disposable Personal Income (Billions of Chained 2012 Dollars)	
19	19	19	5	0	OUTNFB	Ouput:NFB Nonfarm Business Sector: Real Output (Index 2012=100)	
20	20	20	5	0	OUTBS	Output:Bus Business Sector: Real Output (Index 2012=100)	
21	21	21	5	0	OUTMS	Output:Manuf Manufacturing Sector: Real Output (Index 2012=100)	
22	190	n.a.	2	0	B020RE1Q156NBEA	Shares of gross domestic product: Exports of goods and services (Percent)	
23	191	n.a.	2	0	B021RE1Q156NBEA	Shares of gross domestic product: Imports of goods and services (Percent)	

Group 2: Industrial Production

SW						
ID	SW ID	TCODE	FACTORS	FRED MNEMONIC	SW MNEMONIC	DESCRIPTION
1	22	22	5	0	INDPRO	IP:Total index Industrial Production Index (Index 2012=100)
2	23	23	5	0	IPFINAL	IP:Final products Industrial Production: Final Products (Market Group) (Index 2012=100)
3	24	24	5	0	IPCONGD	IP:Consumer goods Industrial Production: Consumer Goods (Index 2012=100)
4	25	25	5	0	IPMAT	IP:Materials Industrial Production: Materials (Index 2012=100)
5	26	26	5	1	IPDMAT	IP:Dur gds materials Industrial Production: Durable Materials (Index 2012=100)
6	27	27	5	1	IPNMAT	IP:Nondur gds materials Industrial Production: Nondurable Materials (Index 2012=100)
7	28	28	5	1	IPDCONGD	IP:Dur Cons. Goods Industrial Production: Durable Consumer Goods (Index 2012=100)
8	29	29	5	1	IPB51110SQ	IP:Auto Industrial Production: Durable Goods: Automotive products (Index 2012=100)
9	30	30	5	1	IPNCONGD	IP:NonDur Cons God Industrial Production: Nondurable Consumer Goods (Index 2012=100)
10	31	31	5	1	IPBUSEQ	IP:Bus Equip Industrial Production: Business Equipment (Index 2012=100)
11	32	32	5	1	IPB51220SQ	IP:Energy Prds Industrial Production: Consumer energy products (Index 2012=100)
12	33	33	1	1	TCU	Capu Tot Capacity Utilization: Total Industry (Percent of Capacity)
13	34	34	1	1	CUMFNS	Capu Man. Capacity Utilization: Manufacturing (SIC) (Percent of Capacity)
14	194	n.a.	5	0	IPMANSICS	Industrial Production: Manufacturing (SIC) (Index 2012=100)
15	195	n.a.	5	0	IPB51222S	Industrial Production: Residential Utilities (Index 2012=100)
16	196	n.a.	5	0	IPFUELS	Industrial Production: Fuels (Index 2012=100)

Group 3: Employment and Unemployment

		SW						
ID	SW ID	TCODE	FACTORS	FRED MNEMONIC	SW MNEMONIC	DESCRIPTION		
1	35	35	5	0	PAYEMS	Emp:Nonfarm	All Employees: Total nonfarm (Thousands of Persons)	
2	36	36	5	0	USPRIV	Emp:Private	All Employees: Total Private Industries (Thousands of Persons)	
3	37	37	5	0	MANEMP	Emp:mfg	All Employees: Manufacturing (Thousands of Persons)	
4	38	38	5	0	SRVPRD	Emp:Services	All Employees: Service-Providing Industries (Thousands of Persons)	
5	39	39	5	0	USGOOD	Emp:Goods	All Employees: Goods-Producing Industries (Thousands of Persons)	
6	40	40	5	1	DMANEMP	Emp:DurGoods	All Employees: Durable goods (Thousands of Persons)	
7	41	41	5	0	NDMANEMP	Emp:Nondur Goods	All Employees: Nondurable goods (Thousands of Persons)	
8	42	42	5	1	USCONS	Emp:Const	All Employees: Construction (Thousands of Persons)	
9	43	43	5	1	USEHS	Emp:Edu&Health	All Employees: Education & Health Services (Thousands of Persons)	
10	44	44	5	1	USFIRE	Emp:Finance	All Employees: Financial Activities (Thousands of Persons)	
11	45	45	5	1	USINFO	Emp:Infor	All Employees: Information Services (Thousands of Persons)	
12	46	46	5	1	USPBS	Emp:Bus Serv	All Employees: Professional & Business Services (Thousands of Persons)	
13	47	47	5	1	USLAH	Emp:Leisure	All Employees: Leisure & Hospitality (Thousands of Persons)	
14	48	48	5	1	USSERV	Emp:OtherSvcs	All Employees: Other Services (Thousands of Persons)	
15	49	49	5	1	USMINE	Emp:Mining/NatRes	All Employees: Mining and logging (Thousands of Persons)	
16	50	50	5	1	USTPU	Emp:Trade&Trans	All Employees: Trade, Transportation & Utilities (Thousands of Persons)	
17	51	51	5	0	USGOVT	Emp:Gov	All Employees: Government (Thousands of Persons)	
18	52	52	5	1	USTRADE	Emp:Retail	All Employees: Retail Trade (Thousands of Persons)	
19	53	53	5	1	USWTRADE	Emp:Wholesale	All Employees: Wholesale Trade (Thousands of Persons)	
20	54	54	5	1	CES9091000001	Emp:Gov(Fed)	All Employees: Government: Federal (Thousands of Persons)	
21	55	55	5	1	CES9092000001	Emp:Gov (State)	All Employees: Government: State Government (Thousands of Persons)	
22	56	56	5	1	CES9093000001	Emp:Gov (Local)	All Employees: Government: Local Government (Thousands of Persons)	
23	57	57	5	0	CE16OV	Emp:Total (HHSurve)	Civilian Employment (Thousands of Persons)	
24	58	58	2	0	CIVPART	LF Part Rate	Civilian Labor Force Participation Rate (Percent)	
25	59	59	2	0	UNRATE	Unemp Rate	Civilian Unemployment Rate (Percent)	
26	60	60	2	0	UNRATESTx	Urate_ST	Unemployment Rate less than 27 weeks (Percent)	
27	61	61	2	0	UNRATELTx	Urate_LT	Unemployment Rate for more than 27 weeks (Percent)	
28	62	62	2	1	LNS14000012	Urate:Age16-19	Unemployment Rate - 16 to 19 years (Percent)	
29	63	63	2	1	LNS14000025	Urate:Age>20 Men	Unemployment Rate - 20 years and over, Men (Percent)	
30	64	64	2	1	LNS14000026	Urate:Age>20 Women	Unemployment Rate - 20 years and over, Women (Percent)	
31	65	65	5	1	UEMPLT5	U:Dur<5wks	Number of Civilians Unemployed - Less Than 5 Weeks (Thousands of Persons)	
32	66	66	5	1	UEMP5TO14	U:Dur5-14wks	Number of Civilians Unemployed for 5 to 14 Weeks (Thousands of Persons)	
33	67	67	5	1	UEMP15T26	U:dur>15-26wks	Number of Civilians Unemployed for 15 to 26 Weeks (Thousands of Persons)	
34	68	68	5	1	UEMP27OV	U:Dur>27wks	Number of Civilians Unemployed for 27 Weeks and Over (Thousands of Persons)	
35	69	69	5	1	LNS13023621	U:Job losers	Unemployment Level - Job Losers (Thousands of Persons)	
36	70	70	5	1	LNS13023557	U:LF Reenty	Unemployment Level - Reentrants to Labor Force (Thousands of Persons)	
37	71	71	5	1	LNS13023705	U:Job Leavers	Unemployment Level - Job Leavers (Thousands of Persons)	
38	72	72	5	1	LNS13023569	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	73	5	1	LNS12032194	Emp:SlackWk Employment Level - Part-Time for Economic Reasons, All Industries (Thousands of Persons)	
40	74	74	5	0	HOABS	EmpHrs:Bus Sec Business Sector: Hours of All Persons (Index 2012=100)	
41	75	75	5	0	HOAMS	EmpHrs:mfg Manufacturing Sector: Hours of All Persons (Index 2012=100)	
42	76	76	5	0	HOANBS	EmpHrs:nfb Nonfarm Business Sector: Hours of All Persons (Index 2012=100)	
43	77	77	1	1	AWHMAN	AWH Man Average Weekly Hours of Production and Nonsupervisory Employees: Manufacturing (Hours)	
44	78	78	2	1	AWHNONAG	AWH Privat Average Weekly Hours Of Production And Nonsupervisory Employees: Total private (Hours)	
45	79	79	2	1	AWOTMAN	AWH Overtime Average Weekly Overtime Hours of Production and Nonsupervisory Employees: Manufacturing (Hours)	
46	80	80	1	0	HWIx	HelpWnted Help-Wanted Index	
47	197	n.a.	2	0	UEMPMEAN	Average (Mean) Duration of Unemployment (Weeks)	
48	198	n.a.	2	0	CES0600000007	Average Weekly Hours of Production and Nonsupervisory Employees: Goods-Producing	
49	220	n.a.	2	0	HWIURATIOx	Ratio of Help Wanted/No. Unemployed	
50	221	n.a.	5	0	CLAIMSx	Initial Claims	

Group 4: Housing

		SW					
ID	SW ID	TCODE	FACTORS	FRED MNEMONIC	SW MNEMONIC	DESCRIPTION	
1	81	81	5	0	HOUST	Hstarts	Housing Starts: Total: New Privately Owned Housing Units Started (Thousands of Units)
2	82	82	5	0	HOUST5F	Hstarts >5units	Privately Owned Housing Starts: 5-Unit Structures or More (Thousands of Units)
3	83	83	5	1	PERMIT	Hpermits	New Private Housing Units Authorized by Building Permits (Thousands of Units)
4	84	84	5	1	HOUSTMW	Hstarts:MW	Housing Starts in Midwest Census Region (Thousands of Units)
5	85	85	5	1	HOUSTNE	Hstarts:NE	Housing Starts in Northeast Census Region (Thousands of Units)
6	86	86	5	1	HOUSTS	Hstarts:S	Housing Starts in South Census Region (Thousands of Units)
7	87	87	5	1	HOUSTW	Hstarts:W	Housing Starts in West Census Region (Thousands of Units)
8	179	190	5	1	USSTHPI	Real Hprice:OFHEO	All-Transactions House Price Index for the United States (Index 1980 Q1=100)
9	180	191	5	1	SPCS10RSA	Real CS_10	S&P/Case-Shiller 10-City Composite Home Price Index (Index January 2000 = 100)
10	181	192	5	1	SPCS20RSA	Real CS_20	S&P/Case-Shiller 20-City Composite Home Price Index (Index January 2000 = 100)
11	227	n.a.	5	0	PERMITNE		New Private Housing Units Authorized by Building Permits in the Northeast Census Region (Thousands, SAAR)
12	228	n.a.	5	0	PERMITMW		New Private Housing Units Authorized by Building Permits in the Midwest Census Region (Thousands, SAAR)
13	229	n.a.	5	0	PERMITS		New Private Housing Units Authorized by Building Permits in the South Census Region (Thousands, SAAR)
14	230	n.a.	5	0	PERMITW		New Private Housing Units Authorized by Building Permits in the West Census Region (Thousands, SAAR)

Group 5: Inventories, Orders, and Sales

ID	SW ID	TCODE	SW		FRED MNEMONIC	SW MNEMONIC	DESCRIPTION
			FACTORS				
1	88	89	5	0	CMRMTSPLx	MT Sales	Real Manufacturing and Trade Industries Sales (Millions of Chained 2012 Dollars)
2	89	90	5	1	RSAFSx	Ret. Sale	Real Retail and Food Services Sales (Millions of Chained 2012 Dollars), deflated by Core PCE
3	90	91	5	1	AMDMNOx	Orders (DurMfg)	Real Manufacturers' New Orders: Durable Goods (Millions of 2012 Dollars), deflated by Core PCE
4	91	92	5	1	ACOGNOx	Orders(ConsGoods/Mat.)	Real Value of Manufacturers' New Orders for Consumer Goods Industries (Millions of 2012 Dollars), deflated by Core PCE
5	92	93	5	1	AMDMUOx	UnfOrders(DurGds)	Real Value of Manufacturers' Unfilled Orders for Durable Goods Industries (Millions of 2012 Dollars), deflated by Core PCE
6	93	94	5	1	ANDENOx	Orders(NonDefCap)	Real Value of Manufacturers' New Orders for Capital Goods: Nondefense Capital Goods Industries (Millions of 2012 Dollars), deflated by Core PCE
7	94	96	5	1	INVCQRMTSPL	MT Invent	Real Manufacturing and Trade Inventories (Millions of 2012 Dollars)
8	222	n.a.	5	0	BUSINVx		Total Business Inventories (Millions of Dollars)
9	223	n.a.	2	0	ISRATIOx		Total Business: Inventories to Sales Ratio

Group 6: Prices

		SW					
ID	SW ID	TCODE	FACTORS	FRED MNEMONIC	SW MNEMONIC	DESCRIPTION	
1	95	97	6	0	PCECTPI	PCED	Personal Consumption Expenditures: Chain-type Price Index (Index 2012=100)
2	96	98	6	0	PCEPILFE	PCED_LFE	Personal Consumption Expenditures Excluding Food and Energy (Chain-Type Price Index) (Index 2012=100)
3	97	99	6	0	GDPCTPI	GDP Defl	Gross Domestic Product: Chain-type Price Index (Index 2012=100)
4	98	100	6	1	GPDICTPI	GPDI Defl	Gross Private Domestic Investment: Chain-type Price Index (Index 2012=100)
5	99	101	6	1	IPDBS	BusSec Defl	Business Sector: Implicit Price Deflator (Index 2012=100)
6	100	102	6	0	DGDSRG3Q086SBEA	PCED_Goods	Personal consumption expenditures: Goods (chain-type price index)
7	101	103	6	0	DDURRG3Q086SBEA	PCED_DurGoods	Personal consumption expenditures: Durable goods (chain-type price index)
8	102	104	6	0	DSERRG3Q086SBEA	PCED_Serv	Personal consumption expenditures: Services (chain-type price index)
9	103	105	6	0	DNDGRG3Q086SBEA	PCED_NDurGoods	Personal consumption expenditures: Nondurable goods (chain-type price index)
10	104	106	6	0	DHCERG3Q086SBEA	PCED_HouseholdServ.	Personal consumption expenditures: Services: Household consumption expenditures (chain-type price index)
11	105	107	6	1	DMOTRG3Q086SBEA	PCED_MotorVec	Personal consumption expenditures: Durable goods: Motor vehicles and parts (chain-type price index)
12	106	108	6	1	DFDHRG3Q086SBEA	PCED_DurHousehold	Personal consumption expenditures: Durable goods: Furnishings and durable household equipment (chain-type price index)
13	107	109	6	1	DREQRG3Q086SBEA	PCED_Recreation	Personal consumption expenditures: Durable goods: Recreational goods and vehicles (chain-type price index)
14	108	110	6	1	DODGRG3Q086SBEA	PCED_OthDurGds	Personal consumption expenditures: Durable goods: Other durable goods (chain-type price index)
15	109	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	110	112	6	1	DCLORG3Q086SBEA	PCED_Clothing	Personal consumption expenditures: Nondurable goods: Clothing and footwear (chain-type price index)
17	111	113	6	1	DGOERG3Q086SBEA	PCED_Gas_Enrgy	Personal consumption expenditures: Nondurable goods: Gasoline and other energy goods (chain-type price index)
18	112	114	6	1	DONGRG3Q086SBEA	PCED_OthNDurGds	Personal consumption expenditures: Nondurable goods: Other nondurable goods (chain-type price index)
19	113	115	6	1	DHUTRG3Q086SBEA	PCED_Housing-Utilities	Personal consumption expenditures: Services: Housing and utilities (chain-type price index)
20	114	116	6	1	DHLCRG3Q086SBEA	PCED_HealthCare	Personal consumption expenditures: Services: Health care (chain-type price index)
21	115	117	6	1	DTRSRG3Q086SBEA	PCED_TransSvg	Personal consumption expenditures: Transportation services (chain-type price index)

Group 6: Prices, continued

		SW					
ID	SW ID	TCODE	FACTORS	FRED MNEMONIC	SW MNEMONIC	DESCRIPTION	
22	116	118	6	1	DRCARG3Q086SBEA	PCED_RecServices	Personal consumption expenditures: Recreation services (chain-type price index)
23	117	119	6	1	DFSARG3Q086SBEA	PCED_FoodServ_Acc.	Personal consumption expenditures: Services: Food services and accommodations (chain-type price index)
24	118	120	6	1	DIFSRG3Q086SBEA	PCED_FIRE	Personal consumption expenditures: Financial services and insurance (chain-type price index)
25	119	121	6	1	DOTSRG3Q086SBEA	PCED_OtherServices	Personal consumption expenditures: Other services (chain-type price index)
26	120	122	6	0	CPIAUCSL	CPI	Consumer Price Index for All Urban Consumers: All Items (Index 1982-84=100)
27	121	123	6	0	CPILFESL	CPI_LFE	Consumer Price Index for All Urban Consumers: All Items Less Food & Energy (Index 1982-84=100)
28	122	124	6	0	WPSFD49207	PPI:FinGds	Producer Price Index by Commodity for Finished Goods (Index 1982=100)
29	123	125	6	0	PPIACO	PPI	Producer Price Index for All Commodities (Index 1982=100)
30	124	126	6	1	WPSFD49502	PPI:FinConsGds	Producer Price Index by Commodity for Finished Consumer Goods (Index 1982=100)
31	125	127	6	1	WPSFD4111	PPI:FinConsGds(Food)	Producer Price Index by Commodity for Finished Consumer Foods (Index 1982=100)
32	126	128	6	1	PPIIDC	PPI:IndCom	Producer Price Index by Commodity Industrial Commodities (Index 1982=100)
33	127	129	6	1	WPSID61	PPI:IntMat	Producer Price Index by Commodity Intermediate Materials: Supplies & Components (Index 1982=100)
34	128	133	5	1	WPU0531	Real Price:NatGas	Producer Price Index by Commodity for Fuels and Related Products and Power: Natural Gas (Index 1982=100)
35	129	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)
36	130	135	5	0	OILPRICEx	Real Crudeoil Price	Real Crude Oil Prices: West Texas Intermediate (WTI) - Cushing, Oklahoma (2012 Dollars per Barrel), deflated by Core PCE
37	205	n.a.	6	0	WPSID62		Producer Price Index: Crude Materials for Further Processing (Index 1982=100)
38	206	n.a.	6	0	PPICMM		Producer Price Index: Commodities: Metals and metal products: Primary nonferrous metals (Index 1982=100)
39	207	n.a.	6	0	CPIAPPSL		Consumer Price Index for All Urban Consumers: Apparel (Index 1982-84=100)
40	208	n.a.	6	0	CPITRNSL		Consumer Price Index for All Urban Consumers: Transportation (Index 1982-84=100)
41	209	n.a.	6	0	CPIMEDSL		Consumer Price Index for All Urban Consumers: Medical Care (Index 1982-84=100)
42	210	n.a.	6	0	CUSR0000SAC		Consumer Price Index for All Urban Consumers: Commodities (Index 1982-84=100)

Group 6: Prices, continued

ID	SW ID	TCODE	FACTORS	FRED MNEMONIC	SW MNEMONIC	DESCRIPTION
43	211	n.a.	6	0	CUSR0000SAD	Consumer Price Index for All Urban Consumers: Durables (Index 1982-84=100)
44	212	n.a.	6	0	CUSR0000SAS	Consumer Price Index for All Urban Consumers: Services (Index 1982-84=100)
45	213	n.a.	6	0	CPIULFSL	Consumer Price Index for All Urban Consumers: All Items Less Food (Index 1982-84=100)
46	214	n.a.	6	0	CUSR0000SA0L2	Consumer Price Index for All Urban Consumers: All items less shelter (Index 1982-84=100)
47	215	n.a.	6	0	CUSR0000SA0L5	Consumer Price Index for All Urban Consumers: All items less medical care (Index 1982-84=100)
48	233	n.a.	6	0	CUSR0000SEHC	CPI for All Urban Consumers: Owners' equivalent rent of residences (Index Dec 1982=100)

Group 7: Earnings and Productivity

	SW				FRED MNEMONIC	SW MNEMONIC	DESCRIPTION
ID	SW ID	TCODE	FACTORS				
1	131	136	5	0	AHETPIx	Real AHE:PrivInd	Real Average Hourly Earnings of Production and Nonsupervisory Employees: Total Private (2012 Dollars per Hour), deflated by Core PCE
2	132	137	5	0	CES2000000008x	Real AHE:Const	Real Average Hourly Earnings of Production and Nonsupervisory Employees: Construction (2012 Dollars per Hour), deflated by Core PCE
3	133	138	5	0	CES3000000008x	Real AHE:MFG	Real Average Hourly Earnings of Production and Nonsupervisory Employees: Manufacturing (2012 Dollars per Hour), deflated by Core PCE
4	134	139	5	1	COMPRMS	CPH:Mfg	Manufacturing Sector: Real Compensation Per Hour (Index 2012=100)
5	135	140	5	1	COMPRNFB	CPH:NFB	Nonfarm Business Sector: Real Compensation Per Hour (Index 2012=100)
6	136	141	5	1	RCPHBS	CPH:Bus	Business Sector: Real Compensation Per Hour (Index 2012=100)
7	137	142	5	1	OPHMFG	OPH:mfg	Manufacturing Sector: Real Output Per Hour of All Persons (Index 2012=100)
8	138	143	5	1	OPHNFB	OPH:nfb	Nonfarm Business Sector: Real Output Per Hour of All Persons (Index 2012=100)
9	139	144	5	0	OPHPBS	OPH:Bus	Business Sector: Real Output Per Hour of All Persons (Index 2012=100)
10	140	145	5	0	ULCBS	ULC:Bus	Business Sector: Unit Labor Cost (Index 2012=100)
11	141	146	5	1	ULCMFG	ULC:Mfg	Manufacturing Sector: Unit Labor Cost (Index 2012=100)
12	142	147	5	1	ULCNFB	ULC:NFB	Nonfarm Business Sector: Unit Labor Cost (Index 2012=100)
13	143	148	5	1	UNLPNBS	UNLPay:nfb	Nonfarm Business Sector: Unit Nonlabor Payments (Index 2012=100)
14	216	n.a.	6	0	CES0600000008		Average Hourly Earnings of Production and Nonsupervisory Employees: Goods-Producing (Dollars per Hour)

Group 8: Interest Rates

		SW					
ID	SW ID	TCODE	FACTORS	FRED MNEMONIC	SW MNEMONIC	DESCRIPTION	
1	144	149	2	1	FEDFUNDS	FedFunds Effective Federal Funds Rate (Percent)	
2	145	150	2	1	TB3MS	TB-3Mth 3-Month Treasury Bill: Secondary Market Rate (Percent)	
3	146	151	2	0	TB6MS	TM-6MTH 6-Month Treasury Bill: Secondary Market Rate (Percent)	
4	147	153	2	0	GS1	TB-1YR 1-Year Treasury Constant Maturity Rate (Percent)	
5	148	154	2	0	GS10	TB-10YR 10-Year Treasury Constant Maturity Rate (Percent)	
6	149	155	2	0	MORTGAGE30US	Mort-30Yr 30-Year Conventional Mortgage Rate© (Percent)	
7	150	156	2	0	AAA	AAA Bond Moody's Seasoned Aaa Corporate Bond Yield© (Percent)	
8	151	157	2	0	BAA	BAA Bond Moody's Seasoned Baa Corporate Bond Yield© (Percent)	
9	152	158	1	1	BAA10YM	BAA_GS10 Moody's Seasoned Baa Corporate Bond Yield Relative to Yield on 10-Year Treasury Constant Maturity (Percent)	
10	153	159	1	1	MORTG10YRx	MRTG_GS10 30-Year Conventional Mortgage Rate Relative to 10-Year Treasury Constant Maturity (Percent)	
11	154	160	1	1	TB6M3Mx	tb6m_tb3m 6-Month Treasury Bill Minus 3-Month Treasury Bill, secondary market (Percent)	
12	155	161	1	1	GS1TB3Mx	GS1_tb3m 1-Year Treasury Constant Maturity Minus 3-Month Treasury Bill, secondary market (Percent)	
13	156	162	1	1	GS10TB3Mx	GS10_tb3m 10-Year Treasury Constant Maturity Minus 3-Month Treasury Bill, secondary market (Percent)	
14	157	163	1	1	CPF3MTB3Mx	CP_Tbill Spread 3-Month Commercial Paper Minus 3-Month Treasury Bill, secondary market (Percent)	
15	201	n.a.	2	0	GS5	5-Year Treasury Constant Maturity Rate	
16	202	n.a.	1	0	TB3SMFFM	3-Month Treasury Constant Maturity Minus Federal Funds Rate	
17	203	n.a.	1	0	T5YFFM	5-Year Treasury Constant Maturity Minus Federal Funds Rate	
18	204	n.a.	1	0	AAAFFM	Moody's Seasoned Aaa Corporate Bond Minus Federal Funds Rate	
19	225	n.a.	2	0	CP3M	3-Month AA Financial Commercial Paper Rate	
20	226	n.a.	1	0	COMPAPFF	3-Month Commercial Paper Minus Federal Funds Rate	

Group 9: Money and Credit

		SW					
ID	SW ID	TCODE	FACTORS	FRED MNEMONIC	SW MNEMONIC	DESCRIPTION	
1	158	167	5	0	AMBSLREALx	Real Mbase St. Louis Adjusted Monetary Base (Billions of 1982-84 Dollars), deflated by CPI	
2	159	168	5	0	IMFSLx	Real InsMMF Real Institutional Money Funds (Billions of 2012 Dollars), deflated by Core PCE	
3	160	169	5	0	M1REALx	Real m1 Real M1 Money Stock (Billions of 1982-84 Dollars), deflated by CPI	
4	161	170	5	0	M2REALx	Real m2 Real M2 Money Stock (Billions of 1982-84 Dollars), deflated by CPI	
5	162	171	5	0	MZMREALx	Real mzm Real MZM Money Stock (Billions of 1982-84 Dollars), deflated by CPI	
6	163	172	5	1	BUSLOANSx	Real C&Lloand Real Commercial and Industrial Loans, All Commercial Banks (Billions of 2012 U.S. Dollars), deflated by Core PCE	
7	164	173	5	1	CONSUMERx	Real ConsLoans Real Consumer Loans at All Commercial Banks (Billions of 2012 U.S. Dollars), deflated by Core PCE	
8	165	174	5	1	NONREVSLx	Real NonRevCredit Total Real Nonrevolving Credit Owned and Securitized, Outstanding (Billions of 2012 Dollars), deflated by Core PCE	
9	166	175	5	1	REALLNx	Real LoansRealEst Real Real Estate Loans, All Commercial Banks (Billions of 2012 U.S. Dollars), deflated by Core PCE	
10	167	176	5	1	REVOLSLx	Real RevolvCredit Total Real Revolving Credit Owned and Securitized, Outstanding (Billions of 2012 Dollars), deflated by Core PCE	
11	168	177	5	0	TOTALSLx	Real ConsuCred Total Consumer Credit Outstanding (Billions of 2012 Dollars), deflated by Core PCE	
12	169	178	1	1	DRIWCIL	FRBSLO_Consumers FRB Senior Loans Officer Opions. Net Percentage of Domestic Respondents Reporting Increased Willingness to Make Consumer Installment Loans	
13	199	n.a.	6	0	TOTRESNS	Total Reserves of Depository Institutions (Billions of Dollars)	
14	200	n.a.	7	0	NONBORRES	Reserves Of Depository Institutions, Nonborrowed (Millions of Dollars)	
15	217	n.a.	6	0	DTCOLNVHFNM	Consumer Motor Vehicle Loans Outstanding Owned by Finance Companies (Millions of Dollars)	
16	218	n.a.	6	0	DTCTHFNM	Total Consumer Loans and Leases Outstanding Owned and Securitized by Finance Companies (Millions of Dollars)	
17	219	n.a.	6	0	INVEST	Securities in Bank Credit at All Commercial Banks (Billions of Dollars)	

Group 10: Household Balance Sheets

SW							
ID	SW ID	TCODE	FACTORS	FRED MNEMONIC	SW MNEMONIC	DESCRIPTION	
1	170	179	5	0	TABSHNOx	Real HHW:TASA	Real Total Assets of Households and Nonprofit Organizations (Billions of 2012 Dollars), deflated by Core PCE
2	171	181	5	1	TLBSHNOx	Real HHW:LiabSA	Real Total Liabilities of Households and Nonprofit Organizations (Billions of 2012 Dollars), deflated by Core PCE
3	172	182	5	0	LIABPIx	liab_PDISA	Liabilities of Households and Nonprofit Organizations Relative to Personal Disposable Income (Percent)
4	173	183	5	1	TNWBSHNOx	Real HHW:WSA	Real Net Worth of Households and Nonprofit Organizations (Billions of 2012 Dollars), deflated by Core PCE
5	174	184	1	0	NWPIx	W_PDISA	Net Worth of Households and Nonprofit Organizations Relative to Disposable Personal Income (Percent)
6	175	185	5	1	TARESAx	Real HHW:TA_RESA	Real Assets of Households and Nonprofit Organizations excluding Real Estate Assets (Billions of 2012 Dollars), deflated by Core PCE
7	176	186	5	1	HNOREMQ027Sx	Real HHW:RESA	Real Real Estate Assets of Households and Nonprofit Organizations (Billions of 2012 Dollars), deflated by Core PCE
8	177	188	5	1	TFAABSHNOx	Real HHW:FinSA	Real Total Financial Assets of Households and Nonprofit Organizations (Billions of 2012 Dollars), deflated by Core PCE
9	224	n.a.	2	0	CONSPIx		Nonrevolving consumer credit to Personal Income

Group 11: Exchange Rates

SW							
ID	SW ID	TCODE	FACTORS	FRED MNEMONIC	SW MNEMONIC	DESCRIPTION	
1	182	193	5	1	TWEXMMTH	Ex rate:major	Trade Weighted U.S. Dollar Index: Major Currencies (Index March 1973=100)
2	183	194	5	1	EXUSEU	Ex rate:Euro	U.S. / Euro Foreign Exchange Rate (U.S. Dollars to One Euro)
3	184	195	5	1	EXSZUSx	Ex rate:Switz	Switzerland / U.S. Foreign Exchange Rate
4	185	196	5	1	EXJPUSx	Ex rate:Japan	Japan / U.S. Foreign Exchange Rate
5	186	197	5	1	EXUSUKx	Ex rate:UK	U.S. / U.K. Foreign Exchange Rate
6	187	198	5	1	EXCAUSx	EX rate:Canada	Canada / U.S. Foreign Exchange Rate

Group 12: Other

SW							
ID	SW ID	TCODE	FACTORS	FRED MNEMONIC	SW MNEMONIC	DESCRIPTION	
1	188	199	1	1	UMCSENTx	Cons. Expectations	University of Michigan: Consumer Sentiment (Index 1st Quarter 1966=100)
2	189	200	2	1	USEPUINDXM	PolicyUncertainty	Economic Policy Uncertainty Index for United States

Group 13: Stock Markets

SW							
ID	SW ID	TCODE	FACTORS	FRED MNEMONIC	SW MNEMONIC	DESCRIPTION	
1	178	189	1	1	VXOCLSX	VXO	CBOE S&P 100 Volatility Index: VXO
2	231	n.a.	5	0	NIKKEI225		Nikkei Stock Average
3	232	n.a.	5	0	NASDAQCOM		NASDAQ Composite (Index Feb 5, 1971=100)
4	245	180	5	0	S&P 500		S&P's Common Stock Price Index: Composite
5	246	n.a.	5	0	S&P: indust		S&P's Common Stock Price Index: Industrials
6	247	n.a.	2	0	S&P: div yield		S&P's Composite Common Stock: Dividend Yield
7	248	n.a.	5	0	S&P PE ratio		S&P's Composite Common Stock: Price-Earnings Ratio

Group 14: Non-Household Balance Sheets

SW							
ID	SW ID	TCODE	FACTORS	FRED MNEMONIC	SW MNEMONIC	DESCRIPTION	
1	192	n.a.	2	0	GFDEGDQ188S		Federal Debt: Total Public Debt as Percent of GDP (Percent)
2	193	n.a.	2	0	GFDEBTN _x		Real Federal Debt: Total Public Debt (Millions of 2012 Dollars), deflated by PCE
3	234	n.a.	5	0	TLBSNNCB _x		Real Nonfinancial Corporate Business Sector Liabilities (Billions of 2012 Dollars), Deflated by Implicit Price Deflator for Business Sector IPDBS
4	235	n.a.	1	0	TLBSNNCBBDI _x		Nonfinancial Corporate Business Sector Liabilities to Disposable Business Income (Percent)
5	236	n.a.	5	0	TTAABSNNCB _x		Real Nonfinancial Corporate Business Sector Assets (Billions of 2012 Dollars), Deflated by Implicit Price Deflator for Business Sector IPDBS
6	237	n.a.	5	0	TNWMVBSNNCB _x		Real Nonfinancial Corporate Business Sector Net Worth (Billions of 2012 Dollars), Deflated by Implicit Price Deflator for Business Sector IPDBS
7	238	n.a.	2	0	TNWMVBSNNCBBDI _x		Nonfinancial Corporate Business Sector Net Worth to Disposable Business Income (Percent)
8	239	n.a.	5	0	NNBTILQ027S _x		Real Nonfinancial Noncorporate Business Sector Liabilities (Billions of 2012 Dollars), Deflated by Implicit Price Deflator for Business Sector IPDBS
9	240	n.a.	1	0	NNBTILQ027SBDI _x		Nonfinancial Noncorporate Business Sector Liabilities to Disposable Business Income (Percent)
10	241	n.a.	5	0	NNBTASQ027S _x		Real Nonfinancial Noncorporate Business Sector Assets (Billions of 2012 Dollars), Deflated by Implicit Price Deflator for Business Sector IPDBS
11	242	n.a.	5	0	TNWBSNNB _x		Real Nonfinancial Noncorporate Business Sector Net Worth (Billions of 2012 Dollars), Deflated by Implicit Price Deflator for Business Sector IPDBS
12	243	n.a.	2	0	TNWBSNNBBDI _x		Nonfinancial Noncorporate Business Sector Net Worth to Disposable Business Income (Percent)
13	244	n.a.	5	0	CNCF _x		Real Disposable Business Income, Billions of 2012 Dollars (Corporate cash flow with IVA minus taxes on corporate income, deflated by Implicit Price Deflator for Business Sector IPDBS)