FRED series code e.g “WRESBAL”

Optionally plot other FRED series along with Comparison asset #1 on additional charts. Set to “yes”.

Add up to 5 price data traces atop NLQ trace on the main chart.

Add up to 5 correlation traces to the lower panel of the main chart. Correlation calculated between NLQ & comp. asset #1. Period is set in days.

Fed QE bal. sheet or total bal. sheet

Main chart customisation options

Optional series to add to NLQ index

**Optional additional charts to display or not**

| | A | B | C | D | E | F | G | H | I |
|---|---|---|---|---|---|---|---|---|---|
| 1 | Index | Additional FRED Data | Display Individually | Comparison Assets | Price API | Comp. Asset Name | TraceColor | Correlation Periods | |
| 2 | 1 | | no | ^GSPC | yfinance | S&P 500 | black | 180 | |
| 3 | 2 | | no | BTCUSD,INDEX | tv | Bitcoin | darkorange | 365 | |
| 4 | 3 | | | | | | | 730 | |
| 5 | 4 | | | | | | | | |
| 6 | 5 | | | | | | | | |
| 7 | Technicals | | | Information on how to set parameters. More helpful info can be found in the other sheet. | | | | | |
| 8 | API Key | f632119c4e0599a3229fec5a9ac83b1c | | *Paste your FRED API key in here. Get free at FRED: https://fred.stlouisfed.org/* | | | | | |
| 9 | SaveFREDData | yes | Whether or not to save the series pulled from FRED to disk in NetLiquidity/FRED_Data folder. | | | | | | |
| 10 | NLQ Source | | *Not yet in use, leave blank. May be employed in a future version.* | | | | | | |
| 11 | Fed_BS_Full_Or_QE | total | ***This one is important.*** Enter 'qe' to use series RESPPNTNWW in place of WALCL in NLQ calculation. WALCL Is total Fed bal sheet & RESPPNTNWW is just the QE component of bal. sheet. *Enter 'total' for WALCL.* | | | | | | |
| 12 | Chart details | | Settings related to the main figure/s. | | | | | | |
| 13 | Start date | 2021-01-01 | *All dates must be input in “YYYY-MM-DD” format.* ***You must input a starting date.*** | | | | | | |
| 14 | End date | | *Leave blank in order to use today as your end date. Or optionally put in a date in the past.* | | | | | | |
| 15 | Yscale | log | *Set this to either "log"or "linear", to set yscale for the main figure on both left and right axis.* | | | | | | |
| 16 | NLQ_Color | blue | Set color for the NLQ trace here. Use any of the matplotlib named colors: https://matplotlib.org/stable/gallery/color/named_colors.html | | | | | | |
| 17 | Use_Smoothed | no | Option to use the MA of NLQ as the main NLQ trace. Correlation will be calculated using the MA. | | | | | | |
| 18 | NLQ_MA (days) | 20 | *You can optionally add a moving average atop the NLQ trace. Set period here. Leave blank for no MA. This sets period for above cell too.* | | | | | | |
| 19 | MainFig FaceColor | | *Can set the color for the background of the main figure here. Leave blank to use white. Can be any matplotlib named color.* | | | | | | |
| 20 | TracesType | price | *Set to 'price'or 'yoy'. Price history of assets (including NLQ) will be plotted unchanged ('price') or as year on year change ('yoy').* | | | | | | |
| 21 | FontFamily | serif | *Font family choices are ‘serif’, ‘sans-serif’, ‘cursive’, ‘fantasy’, or ‘monospace’. Leave blank to use default 'sans-serif'. Changes all fonts on charts.* | | | | | | |
| 22 | Get_DXY | no | *Experimental feature, attempt to normalize liquidity changes with DXY.* | | | | | | |
| 23 | Right Ax Ymax | | *If using 'yoy' for tracesType, you can sepcify the max limit for the right Y axis of main figure here. Leave blank to use CompAsset #1, Ymax.* | | | | | | |
| 24 | Global Liquidity | | Adding balance sheets of ECB, BOJ, PboC & BoE & Swiss to Fed NLQ makes a decent ‘Global liquidity’ index. | | | | | | |
| 25 | Include_Remit | yes | *Fed payments to TGA or TGA payments to Fed per week. FRED series RESPPLLOPNWW. Add to NLQ series or not.* | | | | | | |
| 26 | Include_ECB | no | *Add ECB balance sheet to NLQ. ‘yes’ to add ECB balance sheet (in USD) to NLQ series. Leave blank or ‘no’ to not add ECB.* | | | | | | |
| 27 | Include_BOJ | no | *Add BOJ balance sheet to NLQ. ‘yes’ to add BOJ balance sheet (in USD) to NLQ series. Leave blank or ‘no’ to not add BOJ.* | | | | | | |
| 28 | Include_PboC | no | *Add PBoC balance sheet to NLQ. ‘yes’ to add PBoC balance sheet (in USD) to NLQ series. Leave blank or ‘no’ to not add PboC.* | | | | | | |
| 29 | Include_BoE | no | *Add BOE balance sheet to NLQ. ‘yes’ to add BOE balance sheet (in USD) to NLQ series. Leave blank or ‘no’ to not add BOE.* | | | | | | |
| 30 | Include_SNB | no | *Add Swiss CB balance sheet to NLQ. ‘yes’ to add SNB balance sheet (in USD) to NLQ series. Leave blank or ‘no’ to not add SNB.* | | | | | | |
| 31 | ~~Generate Charts On/Off~~ – *Set to ‘yes’ to generate that chart . Leave blank or set to ‘no’ to not generate that chart.* Must be all lowercase letters. | | | | | | | | |
| 32 | MainFig (Weekly) | no | *Main figure using only the 3 data series taken from FRED for NLQ. Weekly frequency all. Same as trading view series.* *Currently broken.* | | | | | | |
| 33 | MainFig (DailyResample) | no | Same as above yet here the data has been resampled to daily frequency. | | | | | | |
| 34 | MainFig (DailyTGA_Data) | yes | **This is the main and best figure.** Same as above yet it substitutes the WTREGEN series from FRED for daily data on TGA direct from the treasury. | | | | | | |
| 35 | FED NLQ Elements | yes | *Additional chart plotting the Fed bal. Sheet, Rev repo bal. And TGA data all on one fig.* | | | | | | |
| 36 | Global NLQ Elements | no | Not yet in use, leave blank. Aiming to also have a chart for all of the CB bal. Sheets plus Fed NLQ. | | | | | | |
| 37 | NLQ Simple chart | no | Fed Net liquidity plotted on a simple chart with one comparison asset. | | | | | | |
| 38 | TGA Daily | no | The daily series sourced from the treasury for the TGA. Plotted on it’s own simple chart with 1 comparison asset. | | | | | | |
| 39 | FED remittances | yes | Fed payments to TGA or TGA payments to Fed per week. FRED series RESPPLLOPNWW. Chart individually or not. | | | | | | |