

## 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 (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

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		SW						DESCRIPTION
ID	SW ID	TCODE	FACTORS	FRED MNEMONIC	SW MNEMONIC			
1	1	1	5	0	GDPC1	GDP		
2	2	2	5	0	PCECC96	Consumption		
3	3	3	5	1	PCDGx	Cons:Dur		
4	4	4	5	1	PCESVx	Cons:Svc		
5	5	5	5	1	PCNDx	Cons:NonDur		
6	6	6	5	0	GPDIC1	Investment		
7	7	7	5	0	FPIx	FixedInv		
8	8	8	5	1	Y033RC1Q027SBEAx	Inv:Equip&Software		
9	9	9	5	1	PNFIx	FixInv:NonRes		
10	10	10	5	1	PRFIx	FixedInv:Res		
11	11	11	1	1	A014RE1Q156NBEA	Inv:Inventories		
12	12	12	5	0	GCEC1	Gov.Spending		
13	13	13	1	1	A823RL1Q225SBEA	Gov:Fed		
14	14	14	5	1	FGRECPTx	Real Gov Receipts		
15	15	15	5	1	SLCEx	Gov:State&Local		
16	16	16	5	1	EXPGSC1	Exports		
17	17	17	5	1	IMPGSC1	Imports		
18	18	18	5	0	DPIC96	Disp-Income		
19	19	19	5	0	OUTNFB	Ouput:NFB		
20	20	20	5	0	OUTBS	Output:Bus		
21	21	21	5	0	OUTMS	Output:Manuf		
22	190	n.a.	2	0	B020RE1Q156NBEA			
23	191	n.a.	2	0	B021RE1Q156NBEA			

## Group 2: Industrial Production

SW					FRED MNEMONIC		SW MNEMONIC		DESCRIPTION	
ID	SW ID	TCODE	FACTORS		FRED MNEMONIC		SW MNEMONIC		DESCRIPTION	
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	194	5	0		IPMANRICS				Industrial Production: Manufacturing (SIC) (Index 2012=100)	
15	195	5	0		IPB51222S				Industrial Production: Residential Utilities (Index 2012=100)	
16	196	5	0		IPFUELS				Industrial Production: Fuels (Index 2012=100)	

### Group 3: Employment and Unemployment

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

Group 3: Employment and Unemployment, continued

ID	SW ID	TCODE	SW		FRED MNEMONIC	SW MNEMONIC	DESCRIPTION
			FACTORS	1			
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	HWIURATION		Ratio of Help Wanted/No. Unemployed
50	221	n.a.	5	0	CLAIMSx		Initial Claims

Group 4: Housing

		SW			FRED		SW		DESCRIPTION	
ID	SW ID	T CODE	FACTORS		MNEMONIC		MNEMONIC			
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	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	INVCQRM TSPL	MT Invent			Real Manufacturing and Trade Inventories (Millions of 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					FRED MNEMONIC		SW MNEMONIC		DESCRIPTION
ID	SW ID	T CODE	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	DCLOGRG3Q086SBEA		PCED_Clothing	Personal consumption expenditures: Nondurable goods: Clothing and footwear (chain-type price index)	
17	111	113	6	1	DGOERG3Q086SBEA		PCED_Gas_Energy	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	DTRSRRG3Q086SBEA		PCED_TransSvgs	Personal consumption expenditures: Transportation services (chain-type price index)	



Group 6: Prices, continued

ID	SW ID	SW		FRED FACTORS	FRED MNEMONIC	SW MNEMONIC	DESCRIPTION
		TCODE	FACTORS				
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 Final Demand: 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 Final Demand: Personal Consumption Goods (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	PPIHDC	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	CPIITRNSL		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)

Group 6: Prices, continued

ID	SW ID	SW		T CODE	FACTORS	FRED MNEMONIC	SW MNEMONIC	DESCRIPTION
		SW	FACTORS					
42 210	n.a.		0	6		CUSR0000SAC		Consumer Price Index for All Urban Consumers: Commodities (Index 1982-84=100)
43 211	n.a.		0	6		CUSR0000SAD		Consumer Price Index for All Urban Consumers: Durables (Index 1982-84=100)
44 212	n.a.		0	6		CUSR0000SAS		Consumer Price Index for All Urban Consumers: Services (Index 1982-84=100)
45 213	n.a.		0	6		CPIULFSL		Consumer Price Index for All Urban Consumers: All Items Less Food (Index 1982-84=100)
46 214	n.a.		0	6		CUSR0000SA0L2		Consumer Price Index for All Urban Consumers: All items less shelter (Index 1982-84=100)
47 215	n.a.		0	6		CUSR0000SA0L5		Consumer Price Index for All Urban Consumers: All items less medical care (Index 1982-84=100)
48 233	n.a.		0	6		CUSR0000SEHC		CPI for All Urban Consumers: Owners' equivalent rent of residences (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	131	136	5	0	AHETPIx	Real AHE:Const	Private (2012 Dollars per Hour), deflated by Core PCE	Real Average Hourly Earnings of Production and Nonsupervisory Employees: Total
2	132	137	5	0	CES200000000008x	Real AHE:MFG	Construction (2012 Dollars per Hour), deflated by Core PCE	Real Average Hourly Earnings of Production and Nonsupervisory Employees: Construction (2012 Dollars per Hour), deflated by Core PCE
3	133	138	5	0	CES300000000008x	Real AHE:MFG	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)	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)	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)	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)	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)	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)	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)	Business Sector: Unit Labor Cost (Index 2012=100)
11	141	146	5	1	ULCMFG	ULC:Mfg	Manufacturing Sector: Unit Labor Cost (Index 2012=100)	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)	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)	Nonfarm Business Sector: Unit Nonlabor Payments (Index 2012=100)
14	216	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

ID	SW ID	TCODE	SW		FRED MNEMONIC	SW MNEMONIC	DESCRIPTION
			FACTORS	1			
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				FRED MNEMONIC		SW MNEMONIC	DESCRIPTION
ID	SW ID	TCODE	FACTORS				
1	158	167	5	0	BOGMBASEREALx	Real Mbase	Monetary Base (Millions of 1982-84 Dollars), deflated by CPI
3	160	169	5	0	MIREAL	Real m1	Real M1 Money Stock (Billions of 1982-84 Dollars), deflated by CPI
4	161	170	5	0	M2REAL	Real m2	Real M2 Money Stock (Billions of 1982-84 Dollars), deflated by CPI
5	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
6	164	173	5	1	CONSUMERx	Real ConsLoans	Real Consumer Loans at All Commercial Banks (Billions of 2012 U.S. Dollars), deflated by Core PCE
7	165	174	5	1	NONREVSLx	Real NonRevCredit	Total Real Nonrevolving Credit Owned and Securitized, Outstanding (Billions of 2012 Dollars), deflated by Core PCE
8	166	175	5	1	REALLNx	Real LoansRealEst	Real Real Estate Loans, All Commercial Banks (Billions of 2012 U.S. Dollars), deflated by Core PCE
9	167	176	5	1	REVOLSLx	Real RevolvCredit	Total Real Revolving Credit Owned and Securitized, Outstanding (Billions of 2012 Dollars), deflated by Core PCE
10	168	177	5	0	TOTALSLx	Real ConsuCred	Total Consumer Credit Outstanding (Billions of 2012 Dollars), deflated by Core PCE
11	169	178	1	1	DRIWCIL	FRBSLO_Consumers	FRB Senior Loans Officer Options. Net Percentage of Domestic Respondents Reporting Increased Willingness to Make Consumer Installment Loans
12	199	n.a.	6	0	TOTRESNS		Total Reserves of Depository Institutions (Billions of Dollars)
13	200	n.a.	7	0	NONBORRES		Reserves Of Depository Institutions, Nonborrowed (Millions of Dollars)
14	217	n.a.	6	0	DTCOLNVHFNMI		Consumer Motor Vehicle Loans Outstanding Owned by Finance Companies (Millions of Dollars)
15	218	n.a.	6	0	DTCTHFNM		Total Consumer Loans and Leases Outstanding Owned and Securitized by Finance Companies (Millions of Dollars)
16	219	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	FRED MNEMONIC	SW MNEMONIC	DESCRIPTION
1	170	179	5	0	TABSHNOx	Real Total Assets of Households and Nonprofit Organizations (Billions of 2012 Dollars), deflated by Core PCE
2	171	181	5	1	TLBSHNOx	Real Total Liabilities of Households and Nonprofit Organizations (Billions of 2012 Dollars), deflated by Core PCE
3	172	182	5	0	LIABPIx	Liabilities of Households and Nonprofit Organizations Relative to Personal Disposable Income (Percent)
4	173	183	5	1	TNWBSHNOx	Real Net Worth of Households and Nonprofit Organizations (Billions of 2012 Dollars), deflated by Core PCE
5	174	184	1	0	NWPPIx	Net Worth of Households and Nonprofit Organizations Relative to Disposable Personal Income (Percent)
6	175	185	5	1	TARESAX	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 Real Estate Assets of Households and Nonprofit Organizations (Billions of 2012 Dollars), deflated by Core PCE
8	177	188	5	1	TFAABSHNOx	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

ID	SW ID	TCODE	FACTORS	FRED MNEMONIC	SW MNEMONIC	DESCRIPTION
1	182	193	5	1	TWEXAFEGSMTHx	Trade Weighted U.S. Dollar Index: Advanced Foreign Currencies (Index Jan 2006=100)
2	183	194	5	1	EXUSEU	U.S. / Euro Foreign Exchange Rate (U.S. Dollars to One Euro)
3	184	195	5	1	EXSZUSx	Switzerland / U.S. Foreign Exchange Rate
4	185	196	5	1	EXJPUSx	Japan / U.S. Foreign Exchange Rate
5	186	197	5	1	EXUSUKx	U.S. / U.K. Foreign Exchange Rate
6	187	198	5	1	EXCAUSx	Canada / U.S. Foreign Exchange Rate

### Group 12: Other

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

### Group 13: Stock Markets

SW						
ID	SW ID	TCODE	FED FACTORS	FRED MNEMONIC	SW MNEMONIC	DESCRIPTION
1	178	1	1	VIXCLSx	VIX	CBOE Volatility Index: VIX
2	231	5	0	NIKKEI225		Nikkei Stock Average
3	232	5	0	NASDAQCOM		NASDAQ Composite (Index Feb 5, 1971=100)
4	245	180	5	S&P 500		S&P's Common Stock Price Index: Composite
5	246	n.a.	5	S&P: indust		S&P's Common Stock Price Index: Industrials
6	247	n.a.	2	S&P: div yield		S&P's Composite Common Stock: Dividend Yield
7	248	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	192	n.a.	2	0	GFDEGDQ188S	Federal Debt: Total Public Debt as Percent of GDP (Percent)
2	193	n.a.	2	0	GFDEBTNx	Real Federal Debt: Total Public Debt (Millions of 2012 Dollars), deflated by PCE
3	234	n.a.	5	0	TLBSNNCBx	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	TLBSNNCBBDIx	Nonfinancial Corporate Business Sector Liabilities to Disposable Business Income (Percent)
5	236	n.a.	5	0	TTAABSNNCBx	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	TNWMVBSNNCBx	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	TNWMVBSNNCBBDIx	Nonfinancial Corporate Business Sector Net Worth to Disposable Business Income (Percent)
8	239	n.a.	5	0	TLBSNNBx	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	TLBSNNBBDIx	Nonfinancial Noncorporate Business Sector Liabilities to Disposable Business Income (Percent)
10	241	n.a.	5	0	TABSNNBx	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	TNWBSNNBx	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	TNWBSNNBBDIx	Nonfinancial Noncorporate Business Sector Net Worth to Disposable Business Income (Percent)
13	244	n.a.	5	0	CNCFx	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)