

Documentation for USMacro_Quarterly

These are quarterly data on several macroeconomic variables from 1957:Q1 – 2013:Q4. All data series are from the Federal Reserve Economic Data (FRED) database maintained by the Federal Reserve Bank of St. Louis. You can find updates for these data series [there](#).

Variable Name	Description
GDPC96	Real Gross Domestic Product
JAPAN_IP	Production of Total Industry in Japan (FRED series name is JPNPROINDQISMEI)
PCECTPI	Personal Consumption Expenditures: Chain-type Price Index
GS10	10-Year Treasury Constant Maturity Rate (Quarterly Average of Monthly Values)
GS1	1-Year Treasury Constant Maturity Rate (Quarterly Average of Monthly Values)
TB3MS	3-Month Treasury Bill: Secondary Market Rate (Quarterly Average of Monthly Values)
UNRATE	Civilian Unemployment Rate (Quarterly Average of Monthly Values)
EXUSUK	U.S. / U.K. Foreign Exchange Rate (Quarterly Average of Daily Values)
CPIAUCSL	Consumer Price Index for All Urban Consumers: All Items (Quarterly Average of Monthly Values)