

Changes to FRED-MD

1. FRED-MD 2015-08: Starting in this vintage, initial claims is provided in seasonally adjusted terms. Prior vintages were provided in not seasonally adjusted terms by mistake.
2. FRED-MD 2015-09: Starting in this vintage, VXOCLSx is included in the dataset. This series is constructed by splicing a synthetic historical VXO series obtained from Nicholas Bloom's website (associated with the paper "The impact of uncertainty shocks," Econometrica 2009) and VXOCLS from FRED.
3. FRED-MD 2016-01: Starting in this vintage, the most recent value for the UMCSENTx is not shown due to the agreement with the source. Previously, this variable had a 6 month lag.
4. FRED-MD 2016-03: Starting in this vintage, PPIFGS, PPIFCG, PPIITM, and PPICRM have been replaced with WPSFD49207, WPSFD49502, WPSID61, and WPSID62 respectively. The previous series have been discontinued by the BLS and replaced with the new ones. See <http://www.bls.gov/ppi/sopseriesids.htm> for details.
5. FRED-MD 2016-06: Starting in this vintage, NAPMPI, NAPMEI, NAPM, NAPMNOI, NAPMSDI, NAPMII, and NAPMPRI have been removed from FRED-MD. The Institute for Supply Management has asked FRED to remove all ISM series.
6. FRED-MD 2016-11: The latest observations for AAA, BAA, AAAFFM, and BAAFFM have not been published until we secure an agreement with Moody's Analytics. This vintage would be adjusted properly once the agreement is finalized.