

Changes to Historical FRED-MD Vintages

Below are the changes to historical FRED-MD vintages 1999-08 through 2014-12 in reverse-chronological order, including changes between vintage 2014-12 (the last historical vintage) and vintage 2015-01 (the first vintage released in real time). For changes to FRED-MD after vintage 2015-01, please see the PDF titled “Changes to FRED-MD” found on the FRED-MD and FRED-QD homepage (<https://research.stlouisfed.org/econ/mccracken/fred-databases/>).

2014-12 (126 series)

Starting in this vintage and moving back, the following series have insignificant differences with their counterparts in vintage 2015-01 that are unrelated to data revisions. These differences appear to be the result of compounded rounding errors from constructing the series out of multiple source series:

1. W875RX1
2. CMRMTSPLx
3. AMDMNOx
4. AMDMUOx
5. CONSPI

Starting in this vintage and moving back, the following series are removed from FRED-MD because the Institute for Supply Management has asked FRED to remove all ISM series:

1. NAPMPI
2. NAPMEI
3. NAPM
4. NAPMNOI
5. NAPMSDI
6. NAPMII
7. NAPMPRI

Starting in this vintage and moving back, the following series are removed from FRED-MD due to a lack of available data:

1. HWI
2. HWIURATIO

Starting in this vintage and moving back, a slightly different series for CLAIMSx is used. The differences are fairly small, but note that the series used in the historical vintages is in thousands of claims whereas the series used in vintages 2015-01 and onward is in number of claims. This series is seasonally adjusted.

Starting in this vintage and moving back, the following series are less precise (i.e. have fewer digits after the decimal point):

1. BUSLOANS
2. REALLN
3. TWEXMMTH
4. DTCOLNVHFN
5. DTCTHFN
6. INVEST

Starting in this vintage and moving back, the not seasonally adjusted series CUUR0000SAD and CUUR0000SA0L2 are replaced with seasonally adjusted versions CUSR0000SAD and CUSR0000SA0L2, respectively.

Starting in this vintage and moving back, all available values of UMCSENTx are shown.

Starting in this vintage and moving back, series VXOCLSx is included in the dataset.

2013-07 (126 series)

Starting in this vintage and moving back, the following series have a change in units:

1. RPI – billions of chained 2005 dollars, SAAR
2. W875RX1 – billions of chained 2005 dollars, SAAR
3. DPCERA3M086SBEA – index, 2005=100, SA
4. CMRMTSPLx – millions of chained 2005 dollars, SA
5. PCEPI – index, 2005=100, SA
6. DDURRG3M086SBEA – index, 2005=100, SA
7. DNDGRG3M086SBEA – index, 2005=100, SA
8. DSERRG3M086SBEA – index, 2005=100, SA

2010-05 (126 series)

Starting in this vintage and moving back, the following industrial production indexes have a change in base year to 2002:

1. INDPRO
2. IPFPNSS
3. IPFINAL
4. IPCONGD
5. IPDCONGD
6. IPNCONGD
7. IPBUSEQ
8. IPMAT
9. IPDMAT
10. IPNMAT
11. IPMANSICS
12. IPB51222S
13. IPFUELS

2009-07 (126 series)

Starting in this vintage and moving back, the following series have a change in units:

1. RPI – billions of chained 2000 dollars, SAAR
2. W875RX1 – billions of chained 2000 dollars, SAAR
3. DPCERA3M086SBEA – index, 2000=100, SA
4. CMRMTSPLx – millions of chained 2000 dollars, SA
5. PCEPI – index, 2000=100, SA
6. DDURRG3M086SBEA – index, 2000=100, SA
7. DNDGRG3M086SBEA – index, 2000=100, SA
8. DSERRG3M086SBEA – index, 2000=100, SA

2005-10 (126 series)

Starting in this vintage and moving back, the following industrial production indexes have a change in base year to 1997:

1. INDPRO

2. IPFPNSS
3. IPFINAL
4. IPCONGD
5. IPDCONGD
6. IPNCONGD
7. IPBUSEQ
8. IPMAT
9. IPDMAT
10. IPNMAT
11. IPMANSICS
12. IPB51222S
13. IPFUELS

2003-12 (125 series)

The following series are missing a significant number of historical observations due to the 2003 comprehensive revision to the national income and product accounts:

1. RPI
2. W875RX1
3. CONSPI
4. PCEPI
5. DDURRG3M086SBEA
6. DNDGRG3M086SBEA
7. DSERRG3M086SBEA

Starting in this vintage and moving back, the series DPCERA3M086SBEA is removed from FRED-MD due to a lack of available data.

Starting in this vintage and moving back, series CMRMTSPLx has a change in units to millions of chained 1996 dollars, SA.

2003-11 (125 series)

Starting in this vintage and moving back, the following series have a change in units:

1. RPI – billions of chained 1996 dollars, SAAR
2. W875RX1 – billions of chained 1996 dollars, SAAR
3. PCEPI – index, 1996=100, SA
4. DDURRG3M086SBEA – index, 1996=100, SA
5. DNDGRG3M086SBEA – index, 1996=100, SA
6. DSERRG3M086SBEA – index, 1996=100, SA

Starting in this vintage and moving back, series W875RX1 is missing observations prior to January 1967.

2003-07 (125 series)

Starting in this vintage and moving back, the series BUSINVx and ISRATIOx exclude semiconductor manufacturing.

2003-05 (124 series)

Starting in this vintage and moving back, the series USTPU is removed due to a lack of available data.

2002-12 (124 series)

The following two industrial production indexes are missing observations prior to January 1967:

1. IPB51222S
2. IPFUELS

2002-11 (117 series)

Starting in this vintage and moving back, the following industrial production indexes have a change in base year to 1992:

1. INDPRO
2. IPFPNSS
3. IPFINAL
4. IPCONGD
5. IPMAT
6. IPMANSICS

Starting in this vintage and moving back, the following series are removed from FRED-MD due to a lack of available data:

1. IPDCONGD
2. IPNCONGD
3. IPBUSEQ
4. IPDMAT
5. IPNMAT
6. IPB51222S
7. IPFUELS

2002-04 (117 series)

Starting in this vintage and moving back, the series BUSINVx and ISRATIOx include semiconductor manufacturing again.

2001-11 (117 series)

Starting in this vintage and moving back, the following series are missing observations prior to January 1973:

1. BUSLOANS
2. REALLN
3. INVEST

2001-09 (117 series)

Starting in this vintage and moving back, the precision for series CUMFNS switches from three decimal places to one.

2001-08 (117 series)

Starting in this vintage and moving back, the series CMRMTSPLx switches from a splice of the SIC series and the NAICS series to just the SIC series. Observations prior to January 1967 still require a splice with FRED series M0602BUSM144NNBR. Units remain the same.

2001-05 (117 series)

Starting in this vintage and moving back, the following series switch from a splice of the SIC series and the NAICS series to just the SIC series. Units remain the same:

1. RETAILx
2. ANDENOx
3. BUSINVx
4. ISRATIOx

2001-04 (116 series)

Starting in this vintage and moving back, the series ACOGNO is removed from FRED-MD due to a lack of available data.

Starting in this vintage and moving back, the following series switch from a splice of the SIC series and the NAICS series to just the SIC series. Units remain the same:

1. AMDMNOx
2. AMDMUOx

2000-07 (112 series)

Starting in this vintage and moving back, series CMRMTSPLx is missing observations prior to January 1967.

Starting in this vintage and moving back, the following series are removed from FRED-MD due to a lack of available data:

1. PCEPI
2. DDURRG3M086SBEA
3. DNDGRG3M086SBEA
4. DSERRG3M086SBEA

1999-12 (112 series)

Starting in this vintage and moving back, series CMRMTSPLx has a change in units to millions of chained 1992 dollars, SA, and has no missing historical data. Observations prior to January 1967 no longer require a splice with FRED series M0602BUSM144NNBR.

1999-11 (112 series)

Series RPI is missing observations prior to January 1997.

Series W875RX1 is missing observations prior to January 1992.

1999-10 (112 series)

Starting in this vintage and moving back, series W875RX1 has no missing historical data.

Starting in this vintage and moving back, the following series have a change in units:

1. RPI – billions of chained 1992 dollars, SAAR
2. W875RX1 – billions of chained 1992 dollars, SAAR