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.
7. **FRED-MD 2017-03**: The latest observations for AAA, BAA, AAAFFM, and BAAFFM have been restored with Moody's data. Vintages for 2016-11; 2016-12; 2017-01; and 2017-02 have also been properly adjusted to reflect this change.
8. **FRED-MD 2017-04**: Starting in this vintage, CPI for Durables (CUUR0000SAD) and CPI for All Items less Shelter (CUUR0000SA0L2) would be provided in seasonally adjusted terms (CUSR0000SAD, CUSR0000SA0L2 respectively). Prior vintages were provided in not seasonally adjusted terms by mistake.
Weekly Initial claims (CLAIMSx) used to be converted to monthly averages using PROC EXPAND function in SAS. This function weighted the result by number of days in the month. Starting in this vintage, CLAIMSx is constructed from weekly figures using a simple average.
9. **FRED-MD 2017-09:** Starting in this vintage, we redefine the HWI and HWIURATIO series. HWI will now be the value of non-farm vacancies as reported in the JOLTS report dating back to 2000:12. Prior to 2000:12, HWI is based on a recently modified version of Barnichon (Economics Letters, 2010) that responds to a critique by Cajner and Ratner (FEDS Notes, 2016). Prior to 2000:12, HWI is rounded to a whole number to match the more recent vacancies series. Given the redefinition of HWI, HWIURATIO remains as HWI/(# unemployed).